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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/07/2017

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 03/08/2017 Bond Future			10.74387	78.36435	10.76225	78.25144			0.00	0	9,466
ES33 On 02/11/2017 Bond Future			10.84454	76.01789	10.86353	75.90307			0.00	0	0
ES33 On 01/02/2018 Bond Future			10.95015	77.43020	10.96978	77.31346			0.00	0	0
ES33 On 03/05/2018 Bond Future			11.05346	75.09449	11.07373	74.97584			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 03/08/2017 Bond Future	10.53	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Put			1,445.52000	1.44552	1,332,610		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Put			1,382.43000	1.38243	1,269,520		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Put			1,319.42000	1.31942	1,206,510		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Put			1,182.55000	1.18255	1,067,730		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Put			1,120.77000	1.12077	1,005,950		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Put			1,244.41000	1.24441	1,129,590		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	01/02/2018	Bond Future	11.00	Call			179.20000	0.17920	295,940		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.01	Call			238.35000	0.23835	355,090		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	10.99	Call			119.97000	0.11997	236,710		0.00	0	0
ES33	On	01/02/2018	Bond Future	10.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Call			790.32000	0.79032	908,970		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Call			847.82000	0.84782	966,470		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Call			732.75000	0.73275	851,400		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	03/08/2017	Bond Future			10.99394	81.33690	11.00733	81.24443			0.00	0	7,957
ES42	On	02/11/2017	Bond Future			11.09488	78.57415	11.10871	78.48021			0.00	0	0
ES42	On	01/02/2018	Bond Future			11.19725	80.03385	11.21154	79.93832			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.30248	77.27762	11.31723	77.18066			0.00	0	0
Total ES42 Future												0.00	0	7,957
Total For ES42												0.00	0	7,957
I2025	On	03/08/2017	Bond Future			127.49253	127.49253	127.53027	127.53027			0.00	0	2,414
I2025	On	02/11/2017	Bond Future			129.89232	129.89232	129.93197	129.93197			0.00	0	1,877
I2025	On	01/02/2018	Bond Future			131.01029	131.01029	131.05042	131.05042			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.54073	133.54073	133.58294	133.58294			0.00	0	0
Total I2025 Future												0.00	0	4,291
I2025	On	03/08/2017	Bond Future	133.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Put			6,429.73000	6.42973	6,467,470		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Put			6,439.73000	6.43973	6,477,470		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Put			6,449.73000	6.44973	6,487,470		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			3,038.03000	3.03803	3,077,680		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			3,048.03000	3.04803	3,087,680		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			3,028.03000	3.02803	3,067,680		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Put			2,849.58000	2.84958	2,889,710		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Put			2,829.58000	2.82958	2,869,710		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	01/02/2018	Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Put			2,839.58000	2.83958	2,879,710		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			372.94000	0.37294	330,730		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			362.94000	0.36294	320,730		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			382.94000	0.38294	340,730		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	4,291
I2029	On	03/08/2017	Bond Future			99.26490	99.26490	99.29434	99.29434			0.00	0	0
I2029	On	02/11/2017	Bond Future			100.12614	100.12614	100.15702	100.15702			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			102.02998	102.02998	102.06121	102.06121			0.00	0	0
I2029	On	03/05/2018	Bond Future			102.97268	102.97268	103.00557	103.00557			0.00	0	0
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	03/08/2017	Bond Future			103.91655	103.91655	103.94735	103.94735			0.00	0	6,534
I2033	On	02/11/2017	Bond Future			104.80038	104.80038	104.83293	104.83293			0.00	0	0
I2033	On	01/02/2018	Bond Future			106.79312	106.79312	106.82610	106.82610			0.00	0	0
I2033	On	03/05/2018	Bond Future			107.75736	107.75736	107.79190	107.79190			0.00	0	0
Total I2033 Future												0.00	0	6,534
I2033	On	03/08/2017	Bond Future	113.12	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Put			9,172.65000	9.17265	9,203,450		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Put			9,182.65000	9.18265	9,213,450		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Put			9,192.65000	9.19265	9,223,450		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			5,237.07000	5.23707	5,269,620		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			5,247.07000	5.24707	5,279,620		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			5,257.07000	5.25707	5,289,620		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			2,823.90000	2.82390	2,856,880		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			2,833.90000	2.83390	2,866,880		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			2,813.90000	2.81390	2,846,880		0.00	0	0

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	03/05/2018	Bond Future	107.69	Call			101.90000	0.10190	67,360		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			91.90000	0.09190	57,360		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			81.90000	0.08190	47,360		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	6,534
I2038	On	03/08/2017	Bond Future			127.87855	127.87855	127.29466	127.29466			0.00	0	22,707
I2038	On	02/11/2017	Bond Future			130.28551	130.28551	129.69202	129.69202			0.00	0	2,505
I2038	On	01/02/2018	Bond Future			131.24191	131.24191	130.63685	130.63685			0.00	0	0
I2038	On	03/05/2018	Bond Future			133.77684	133.77684	133.16131	133.16131			0.00	0	0
Total I2038 Future												0.00	0	25,212
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			13,885.34000	13.88534	13,301,450		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Put			13,865.34000	13.86534	13,281,450		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			13,875.34000	13.87534	13,291,450		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			7,107.98000	7.10798	6,514,490		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			7,117.98000	7.11798	6,524,490		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			7,127.98000	7.12798	6,534,490		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			6,293.15000	6.29315	5,688,090		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Put			6,303.15000	6.30315	5,698,090		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Put			6,313.15000	6.31315	5,708,090		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			891.31000	0.89131	1,506,840		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			881.31000	0.88131	1,496,840		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			871.31000	0.87131	1,486,840		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	25,212
I2046	On	03/08/2017	Bond Future			123.92151	123.92151	124.08297	124.08297			112,768,574.10	910	21,684

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	02/11/2017	Bond Future			124.67140	124.67140	124.83693	124.83693			113,450,974.00	910	3,610
I2046	On	01/02/2018	Bond Future			127.04197	127.04197	127.21064	127.21064			0.00	0	0
I2046	On	03/05/2018	Bond Future			127.88047	127.88047	128.05349	128.05349			0.00	0	0
Total I2046 Future												226,219,548.10	1,820	25,294
I2046	On	03/08/2017	Bond Future	141.19	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Put			17,107.03000	17.10703	17,268,490		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Put			17,087.03000	17.08703	17,248,490		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Put			17,097.03000	17.09703	17,258,490		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put			11,463.07000	11.46307	11,628,600		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			11,473.07000	11.47307	11,638,600		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			11,483.07000	11.48307	11,648,600		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Put			5,709.36000	5.70936	5,878,030		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put			5,689.36000	5.68936	5,858,030		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Put			5,699.36000	5.69936	5,868,030		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			123.49000	0.12349	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			0.00000	0.00000	49,530		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			113.49000	0.11349	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			0.00000	0.00000	59,530		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			103.49000	0.10349	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			0.00000	0.00000	69,530		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												226,219,548.10	1,820	25,294
I2050	On	03/08/2017	Bond Future			130.50052	130.50052	130.53913	130.53913			0.00	0	26,041
I2050	On	02/11/2017	Bond Future			132.95672	132.95672	132.99733	132.99733			0.00	0	1,600
I2050	On	01/02/2018	Bond Future			133.79370	133.79370	133.83471	133.83471			0.00	0	0
I2050	On	03/05/2018	Bond Future			136.37788	136.37788	136.42105	136.42105			0.00	0	0
Total I2050 Future												0.00	0	27,641
I2050	On	03/08/2017	Bond Future	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			18,680.87000	18.68087	18,719,480		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Put			18,690.87000	18.69087	18,729,480		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	03/08/2017	Bond Future	149.24	Put			18,700.87000	18.70087	18,739,480		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			11,652.67000	11.65267	11,693,280		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			11,662.67000	11.66267	11,703,280		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			11,672.67000	11.67267	11,713,280		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			6,395.29000	6.39529	6,436,300		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			6,405.29000	6.40529	6,446,300		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			6,415.29000	6.41529	6,456,300		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			811.05000	0.81105	767,880		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			801.05000	0.80105	757,880		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			791.05000	0.79105	747,880		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	27,641
R186	On	03/08/2017	Bond Future			8.52909	113.89765	8.54569	113.78341		7.44	5,717,889,825.30	50,202	88,483
R186	On	02/11/2017	Bond Future			8.57235	115.99596	8.58960	115.87993		7.29	5,836,568,719.32	50,317	75,594
R186	On	01/02/2018	Bond Future			8.61659	112.85066	8.63453	112.73281		7.42	0.00	0	0
R186	On	03/05/2018	Bond Future			8.66062	114.97303	8.67929	114.85332		7.29	0.00	0	0
Total R186 Future												11,554,458,544.62	100,519	164,077
R186	On	03/08/2017	Bond Future	8.93	Call			2,614.96000	2.61496	2,723,350	7.55	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			12.73000	0.01273	6,880	7.55	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Call			3,072.38000	3.07238	3,184,140	7.59	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Put			4.85000	0.00485	2,370	7.59	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Call			2,101.48000	2.10148	2,202,130	7.50	0.00	0	0
R186	On	03/08/2017	Bond Future	8.80	Put			59.96000	0.05996	38,580	7.47	0.00	0	7,100
R186	On	03/08/2017	Bond Future	9.35	Call			5,354.89000	5.35489	5,469,120	7.79	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			0.01000	0.00001	0,000	7.79	0.00	0	733
R186	On	03/08/2017	Bond Future	9.50	Call			6,315.54000	6.31554	6,429,780	7.88	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			0.00000	0.00000	0,000	7.88	0.00	0	6,500
R186	On	03/08/2017	Bond Future	8.65	Put			246.11000	0.24611	187,940	7.40	0.00	0	2,500
R186	On	03/08/2017	Bond Future	8.92	Call			2,550.03000	2.55003	2,657,730	7.54	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			14.49000	0.01449	7,950	7.54	0.00	0	0
R186	On	03/08/2017	Bond Future	8.75	Call			1,493.82000	1.49382	1,576,290	7.44	0.00	0	0

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	03/08/2017	Bond Future	8.75	Put			100.28000	0.10028	68,510	7.44	0.00	0	3,654
R186	On	03/08/2017	Bond Future	8.80	Call			1,791.02000	1.79102	1,883,880	7.47	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			34.27000	0.03427	20,680	7.50	0.00	0	733
R186	On	03/08/2017	Bond Future	8.90	Call			2,420.72000	2.42072	2,526,800	7.53	0.00	0	0
R186	On	03/08/2017	Bond Future	8.90	Put			18.71000	0.01871	10,550	7.53	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			2,485.29000	2.48529	2,592,210	7.54	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			16.49000	0.01649	9,170	7.54	0.00	0	0
R186	On	03/08/2017	Bond Future	8.65	Call			960.47000	0.96047	1,016,540	7.40	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			735.75000	0.73575	702,210	7.43	0.00	0	5,000
R186	On	02/11/2017	Bond Future	8.88	Call			2,897.43000	2.89743	2,967,510	7.36	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			967.88000	0.96788	921,930	7.36	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			2,941.68000	2.94168	3,012,860	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			946.48000	0.94648	901,630	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			2,986.46000	2.98646	3,058,720	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			925.66000	0.92566	881,890	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Call			3,449.72000	3.44972	3,532,210	7.43	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Call			3,668.74000	3.66874	3,743,670	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			1,495.01000	1.49501	1,452,090	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			3,710.30000	3.71030	3,786,290	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			1,472.63000	1.47263	1,430,770	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			3,627.70000	3.62770	3,701,270	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			1,517.95000	1.51795	1,473,670	7.55	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			3,816.61000	3.81661	3,885,760	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			2,225.52000	2.22552	2,174,960	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,742.27000	3.74227	3,809,070	7.38	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			2,277.00000	2.27700	2,224,090	7.38	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			3,779.15000	3.77915	3,847,130	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			2,250.95000	2.25095	2,199,220	7.39	0.00	0	0
Total R186 Option												0.00	0	26,220
Total For R186												11,554,458,544.62	100,519	190,297
R197	On	03/08/2017	Bond Future			295.23324	295.23324	295.32248	295.32248			11,218,863.12	38	950
R197	On	02/11/2017	Bond Future			300.79044	300.79044	300.88396	300.88396			11,430,036.72	38	1,400
R197	On	01/02/2018	Bond Future			299.45985	299.45985	299.55456	299.55456			0.00	0	0
R197	On	03/05/2018	Bond Future			305.24381	305.24381	305.34338	305.34338			0.00	0	0
Total R197 Future												22,648,899.84	76	2,350
R197	On	03/08/2017	Bond Future	308.05	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Put			12,727.52000	12.72752	12,816,760		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Put			12,737.52000	12.73752	12,826,760		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/08/2017	Bond Future	308.07	Put			12,747.52000	12.74752	12,836,760		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			4,276.04000	4.27604	4,369,560		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			4,286.04000	4.28604	4,379,560		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			4,266.04000	4.26604	4,359,560		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			2,115.44000	2.11544	2,210,150		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			2,125.44000	2.12544	2,220,150		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			2,105.44000	2.10544	2,200,150		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			893.38000	0.89338	793,810		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			883.38000	0.88338	783,810		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			903.38000	0.90338	803,810		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												22,648,899.84	76	2,350
R202	On	03/08/2017	Bond Future			236.64956	236.64956	236.71920	236.71920	2,427,551,186.48		10,258	10,258	20,323
R202	On	02/11/2017	Bond Future			241.10407	241.10407	241.17714	241.17714	2,473,245,550.06		10,258	10,258	12,807
R202	On	01/02/2018	Bond Future			241.94421	241.94421	242.01820	242.01820	0.00		0	0	0
R202	On	03/05/2018	Bond Future			246.61728	246.61728	246.69507	246.69507	0.00		0	0	0
Total R202 Future												4,900,796,736.54	20,516	33,130
R202	On	03/08/2017	Bond Future	258.35	Put			21,630.80000	21.63080	21,700,440		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Put			21,640.80000	21.64080	21,710,440		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Put			21,650.80000	21.65080	21,720,440		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			12,712.86000	12.71286	12,785,930		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Put			12,722.86000	12.72286	12,795,930		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			12,732.86000	12.73286	12,805,930		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			7,041.80000	7.04180	7,115,790		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	01/02/2018	Bond Future	249.07	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			7,051.80000	7.05180	7,125,790		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			7,061.80000	7.06180	7,135,790		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			794.93000	0.79493	872,720		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			774.93000	0.77493	852,720		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			784.93000	0.78493	862,720		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												4,900,796,736.54	20,516	33,130
R2023	On	03/08/2017	Bond Future			7.84722	102.95093	7.85811	102.90272		4.91	55,284,649.41	537	33,649
R2023	On	02/11/2017	Bond Future			7.87144	100.91925	7.88288	100.87050		4.44	56,817,537.75	563	7,577
R2023	On	01/02/2018	Bond Future			7.89651	102.79435	7.90859	102.74493		4.47	0.00	0	0
R2023	On	03/05/2018	Bond Future			7.91204	100.79731	7.92478	100.74732		4.44	0.00	0	0
Total R2023 Future												112,102,187.16	1,100	41,226
R2023	On	03/08/2017	Bond Future	8.58	Call			3,132.36000	3.13236	3,180,560	5.13	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			0.01000	0.00001	0,000	5.13	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			3,174.90000	3.17490	3,223,100	5.13	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			0.01000	0.00001	0,000	5.13	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			3,217.41000	3.21741	3,265,610	5.14	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			0.01000	0.00001	0,000	5.14	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			142.95000	0.14295	131,930	4.61	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			3,013.40000	3.01340	3,051,400	4.61	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			138.28000	0.13828	127,530	4.61	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			3,050.06000	3.05006	3,088,310	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			133.85000	0.13385	123,350	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,976.97000	2.97697	3,014,700	4.61	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			2,312.57000	2.31257	2,341,120	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			687.42000	0.68742	666,550	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,340.64000	2.34064	2,369,420	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			675.42000	0.67542	654,780	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,369.12000	2.36912	2,398,130	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			663.85000	0.66385	643,440	4.58	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			2,383.99000	2.38399	2,403,700	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			1,002.32000	1.00232	972,040	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,409.23000	2.40923	2,429,160	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			989.01000	0.98901	958,950	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,359.21000	2.35921	2,378,370	4.53	0.00	0	0

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	03/05/2018	Bond Future	8.27	Put			1,016.11000	1.01611	985,280	4.53	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												112,102,187.16	1,100	41,226
R2030	On	03/08/2017	Bond Future			9.11476	91.96166	9.13677	91.80902			1,119,633,210.50	12,175	39,796
R2030	On	02/11/2017	Bond Future			9.16656	93.65585	9.18928	93.50064			1,137,356,642.40	12,144	12,669
R2030	On	01/02/2018	Bond Future			9.21989	91.39121	9.24338	91.23329			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.27647	93.10988	9.30074	92.94933			0.00	0	0
Total R2030 Future												2,256,989,852.90	24,319	52,465
R2030	On	03/08/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Call			1,460.91000	1.46091	1,613,550		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			1,325.25000	1.32525	1,477,890		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Call			1,393.12000	1.39312	1,545,760		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			1,154.80000	1.15480	1,310,010		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			1,020.56000	1.02056	1,175,770		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			1,087.72000	1.08772	1,242,930		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			911.07000	0.91107	1,068,990		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			977.27000	0.97727	1,135,190		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			844.81000	0.84481	1,002,730		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			1,238.82000	1.23882	1,399,370		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			1,303.64000	1.30364	1,464,190		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			1,368.39000	1.36839	1,528,940		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												2,256,989,852.90	24,319	52,465
R2032	On	03/08/2017	Bond Future			9.32026	94.45244	9.33225	94.36352		10.62	1,378,438,909.36	14,594	17,622
R2032	On	02/11/2017	Bond Future			9.37759	92.03588	9.38995	91.94550		11.09	1,343,171,632.72	14,594	17,454
R2032	On	01/02/2018	Bond Future			9.43605	93.74573	9.44878	93.65396		10.70	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.49359	91.35147	9.50671	91.25823		11.09	0.00	0	0
Total R2032 Future												2,721,610,542.08	29,188	35,076
R2032	On	03/08/2017	Bond Future	9.43	Call			1,047.39000	1.04739	1,078,980	10.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	03/08/2017	Bond Future	9.43	Put			327.10000	0.32710	269,770	10.58	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			1,097.74000	1.09774	1,131,520	10.59	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			304.22000	0.30422	249,080	10.59	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			1,149.19000	1.14919	1,185,210	10.59	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			282.53000	0.28253	229,630	10.59	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			2,460.91000	2.46091	2,503,240	11.08	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			1,806.32000	1.80632	1,758,270	11.08	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			2,500.90000	2.50090	2,543,740	11.09	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			1,774.04000	1.77404	1,726,500	11.09	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			2,541.24000	2.54124	2,584,580	11.09	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			1,742.18000	1.74218	1,695,140	11.09	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			3,260.77000	3.26077	3,310,850	10.74	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			2,535.78000	2.53578	2,494,090	10.74	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Call			3,299.58000	3.29958	3,350,810	10.75	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			2,503.41000	2.50341	2,462,870	10.75	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			3,338.36000	3.33836	3,390,740	10.75	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			2,471.09000	2.47109	2,431,700	10.75	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			4,268.52000	4.26852	4,337,210	11.24	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2,910.61000	2.91061	2,886,060	11.24	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			4,307.79000	4.30779	4,377,670	11.25	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			2,880.42000	2.88042	2,857,060	11.25	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			4,347.23000	4.34723	4,417,990	11.26	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			2,850.47000	2.85047	2,827,990	11.26	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032											2,721,610,542.08	29,188	35,076	
R2035	On	03/08/2017	Bond Future			9.56551	98.05155	9.58263	97.91379			422,504,128.95	4,309	6,832
R2035	On	02/11/2017	Bond Future			9.62774	95.35935	9.64536	95.21942			410,903,439.15	4,309	4,309
R2035	On	01/02/2018	Bond Future			9.69240	97.13115	9.71058	96.98874			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.75245	94.45699	9.77116	94.31230			0.00	0	0
Total R2035 Future											833,407,568.10	8,618	11,141	
R2035	On	03/08/2017	Bond Future	9.51	Put			586.54000	0.58654	448,780		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			505.46000	0.50546	367,700		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			667.73000	0.66773	529,970		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			440.72000	0.44072	300,790		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			360.88000	0.36088	220,950		0.00	0	0

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	02/11/2017	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			281.14000	0.28114	141,210		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Call			151.75000	0.15175	294,160		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			229.75000	0.22975	372,160		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Call			307.65000	0.30765	450,060		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			987.20000	0.98720	1,131,890		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Call			1,063.16000	1.06316	1,207,850		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			911.15000	0.91115	1,055,840		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												833,407,568.10	8,618	11,141
R2037	On	03/08/2017	Bond Future			9.64527	90.20229	9.66244	90.06457		12.58	3,087,894,993.57	34,233	32,581
R2037	On	02/11/2017	Bond Future			9.70349	91.86409	9.72115	91.72407		12.65	3,121,541,778.20	33,980	35,938
R2037	On	01/02/2018	Bond Future			9.76343	89.31581	9.78161	89.17344		12.78	0.00	0	0
R2037	On	03/05/2018	Bond Future			9.82598	90.99538	9.84468	90.85071		12.65	0.00	0	0
Total R2037 Future												6,209,436,771.77	68,213	68,519
R2037	On	03/08/2017	Bond Future	9.56	Call			366.71000	0.36671	378,420	12.47	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			1,193.30000	1.19330	1,067,290	12.47	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			393.32000	0.39332	406,790	12.48	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			1,138.70000	1.13870	1,014,450	12.48	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			421.31000	0.42131	436,600	12.49	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			1,085.59000	1.08559	963,160	12.49	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			2,138.97000	2.13897	2,202,560	12.60	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			2,705.18000	2.70518	2,628,750	12.60	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			2,176.26000	2.17626	2,240,400	12.60	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			2,662.55000	2.66255	2,586,670	12.60	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			2,213.73000	2.21373	2,278,600	12.61	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			2,620.22000	2.62022	2,545,070	12.61	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			3,133.59000	3.13359	3,075,870	12.84	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			3,473.32000	3.47332	3,559,260	12.85	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			3,096.09000	3.09609	3,039,660	12.85	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			3,393.31000	3.39331	3,476,410	12.83	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			3,171.69000	3.17169	3,112,420	12.83	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			3,433.07000	3.43307	3,517,720	12.84	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,569.43000	4.56943	4,682,770	12.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	03/05/2018	Bond Future	9.98	Put			3,533.38000	3.53338	3,502,050	12.85	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,610.43000	4.61043	4,725,410	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			3,498.57000	3.49857	3,468,880	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,528.29000	4.52829	4,640,300	12.84	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			3,568.16000	3.56816	3,535,500	12.84	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												6,209,436,771.77	68,213	68,519
R204	On	03/08/2017	Bond Future			7.11113	102.17589	7.13519	102.14475		0.99	0.00	0	41,536
R204	On	02/11/2017	Bond Future			7.02531	104.05828	7.05471	104.02685		0.51	0.00	0	8,290
R204	On	01/02/2018	Bond Future			6.87774	101.95323	6.91558	101.92147		0.68	0.00	0	0
R204	On	03/05/2018	Bond Future			6.58102	103.87070	6.63386	103.83874		0.51	0.00	0	0
Total R204 Future												0.00	0	49,826
R204	On	03/08/2017	Bond Future	7.75	Call			791.38000	0.79138	822,520	1.02	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			0.00000	0.00000	0,000	1.02	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			804.18000	0.80418	835,320	1.02	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			0.00000	0.00000	0,000	1.02	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			816.97000	0.81697	848,110	1.02	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			0.00000	0.00000	0,000	1.02	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			729.17000	0.72917	760,410	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			0.61000	0.00061	0,420	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			739.69000	0.73969	770,940	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			0.55000	0.00055	0,370	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			750.21000	0.75021	781,480	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			0.50000	0.00050	0,340	0.54	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			372.69000	0.37269	392,720	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			92.70000	0.09270	80,970	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			378.64000	0.37864	399,110	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			90.29000	0.09029	79,000	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			384.87000	0.38487	405,530	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			88.17000	0.08817	77,070	0.68	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			349.07000	0.34907	371,340	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			79.89000	0.07989	70,200	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			353.72000	0.35372	376,120	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			78.52000	0.07852	68,960	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			358.39000	0.35839	380,640	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			77.17000	0.07717	67,460	0.50	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	49,826
R2040	On	03/08/2017	Bond Future			9.82055	92.80418	9.83280	92.70066		13.20	0.00	0	14,239
R2040	On	02/11/2017	Bond Future			9.88207	94.51389	9.89466	94.40873		13.32	0.00	0	0

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	01/02/2018	Bond Future			9.94548	91.76460	9.95844	91.65769		13.45	0.00	0	0
R2040	On	03/05/2018	Bond Future			10.01147	93.49021	10.02479	93.38165		13.32	0.00	0	0
Total R2040 Future												0.00	0	14,239
R2040	On	03/08/2017	Bond Future	9.63	Put			1,929.14000	1.92914	1,818,310	13.13	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			160.98000	0.16098	153,410	13.12	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			2,073.72000	2.07372	1,962,630	13.12	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			175.34000	0.17534	167,890	13.13	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			2,000.86000	2.00086	1,889,890	13.13	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			190.72000	0.19072	183,410	13.13	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,760.17000	1.76017	1,801,260	13.14	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			3,666.56000	3.66656	3,602,490	13.14	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			1,694.64000	1.69464	1,734,670	13.12	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			3,773.84000	3.77384	3,708,710	13.12	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			1,727.30000	1.72730	1,767,870	13.13	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			3,720.03000	3.72003	3,655,440	13.13	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			3,214.88000	3.21488	3,287,950	13.56	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			3,948.56000	3.94856	3,914,720	13.56	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,254.01000	3.25401	3,328,260	13.57	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			3,904.25000	3.90425	3,871,590	13.57	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,293.12000	3.29312	3,368,830	13.58	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			3,860.05000	3.86005	3,828,850	13.58	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,568.12000	4.56812	4,649,150	13.39	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			4,120.41000	4.12041	4,092,880	13.39	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,485.24000	4.48524	4,563,720	13.37	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			4,199.30000	4.19930	4,169,220	13.37	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			4,526.43000	4.52643	4,606,510	13.38	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			4,159.55000	4.15955	4,131,070	13.38	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	14,239
R2044	On	03/08/2017	Bond Future			9.83536	90.01898	9.85254	89.87224		13.82	0.00	0	22,110
R2044	On	02/11/2017	Bond Future			9.89469	91.67745	9.91236	91.52818		13.97	0.00	0	2,877
R2044	On	01/02/2018	Bond Future			9.95576	89.00054	9.97395	88.84867		14.10	0.00	0	0
R2044	On	03/05/2018	Bond Future			10.01918	90.67417	10.03788	90.51984		13.97	0.00	0	0
Total R2044 Future												0.00	0	24,987
R2044	On	03/08/2017	Bond Future	9.64	Put			2,023.98000	2.02398	1,877,740	13.75	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			151.01000	0.15101	150,330	13.74	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			2,172.51000	2.17251	2,025,090	13.74	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			164.72000	0.16472	164,590	13.75	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			2,097.70000	2.09770	1,950,830	13.75	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			179.38000	0.17938	179,880	13.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	02/11/2017	Bond Future	9.66	Call			1,702.94000	1.70294	1,761,290	13.77	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			3,875.89000	3.87589	3,784,970	13.77	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			1,735.53000	1.73553	1,794,640	13.78	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			3,820.67000	3.82067	3,730,510	13.78	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			1,768.70000	1.76870	1,828,560	13.78	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			3,766.17000	3.76617	3,676,760	13.78	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			3,367.13000	3.36713	3,468,950	14.25	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			3,903.02000	3.90302	3,852,970	14.25	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			3,287.69000	3.28769	3,386,600	14.24	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			3,992.31000	3.99231	3,939,350	14.24	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			3,327.29000	3.32729	3,427,530	14.24	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			3,947.47000	3.94747	3,895,840	14.24	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			4,630.04000	4.63004	4,740,320	14.05	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			4,202.29000	4.20229	4,158,240	14.05	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			4,672.14000	4.67214	4,783,800	14.06	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			4,162.73000	4.16273	4,120,060	14.06	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			4,714.42000	4.71442	4,827,450	14.07	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			4,123.47000	4.12347	4,082,170	14.07	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	24,987
R2048	On	03/08/2017	Bond Future			9.80034	93.67486	9.81238	93.56914		13.67	3,122,464,108.38	33,333	62,398
R2048	On	02/11/2017	Bond Future			9.86054	90.96543	9.87291	90.85804		14.49	2,676,930,674.04	29,428	64,240
R2048	On	01/02/2018	Bond Future			9.92282	92.65550	9.93554	92.54637		13.94	0.00	0	0
R2048	On	03/05/2018	Bond Future			9.98075	89.96051	9.99381	89.84966		14.49	0.00	0	0
Total R2048 Future												5,799,394,782.42	62,761	126,638
R2048	On	03/08/2017	Bond Future	9.56	Call			129.64000	0.12964	121,820	13.56	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			2,392.69000	2.39269	2,279,150	13.56	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			141.89000	0.14189	134,020	13.56	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			2,313.36000	2.31336	2,199,770	13.56	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			155.07000	0.15507	147,170	13.57	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			2,235.12000	2.23512	2,121,500	13.57	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			1,816.35000	1.81635	1,859,810	14.27	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			3,877.48000	3.87748	3,813,550	14.27	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			1,850.63000	1.85063	1,894,810	14.28	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			3,821.54000	3.82154	3,758,330	14.28	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			1,885.49000	1.88549	1,930,220	14.29	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			3,766.34000	3.76634	3,703,680	14.29	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			3,535.16000	3.53516	3,618,180	14.08	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			3,926.96000	3.92696	3,900,850	14.08	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			3,576.90000	3.57690	3,661,110	14.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	01/02/2018	Bond Future	9.90	Put			3,882.40000	3.88240	3,857,480	14.08	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			3,618.87000	3.61887	3,704,540	14.09	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			3,838.23000	3.83823	3,814,770	14.09	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			4,775.53000	4.77553	4,858,430	14.54	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			4,301.43000	4.30143	4,273,480	14.54	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Call			4,818.75000	4.81875	4,903,210	14.55	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			4,260.75000	4.26075	4,234,360	14.55	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			4,862.15000	4.86215	4,947,840	14.56	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			4,220.39000	4.22039	4,195,230	14.56	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												5,799,394,782.42	62,761	126,638
R207	On	03/08/2017	Bond Future			7.28906	100.37978	7.30893	100.33618		1.85	263,898,441.62	2,629	46,383
R207	On	02/11/2017	Bond Future			7.26074	102.22909	7.28291	102.18496		1.40	260,173,034.05	2,545	3,995
R207	On	01/02/2018	Bond Future			7.21996	100.48725	7.24505	100.44256		1.53	0.00	0	0
R207	On	03/05/2018	Bond Future			7.16750	102.37712	7.19632	102.33198		1.40	0.00	0	0
Total R207 Future												524,071,475.67	5,174	50,378
R207	On	03/08/2017	Bond Future	8.19	Call			1,909.06000	1.90906	1,952,660	1.98	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			0.00000	0.00000	0,000	1.98	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			2,336.00000	2.33600	2,379,600	2.01	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			0.00000	0.00000	0,000	2.01	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			2,357.28000	2.35728	2,400,880	2.01	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			0.00000	0.00000	0,000	2.01	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			2,378.56000	2.37856	2,422,160	2.02	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			0.00000	0.00000	0,000	2.02	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,520.31000	1.52031	1,563,080	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			8.42000	0.00842	7,060	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,482.31000	1.48231	1,524,930	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			9.47000	0.00947	7,960	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			1,501.29000	1.50129	1,543,980	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			8.92000	0.00892	7,480	1.49	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			857.39000	0.85739	887,910	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			192.74000	0.19274	178,570	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			831.64000	0.83164	861,430	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			202.29000	0.20229	187,390	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			844.47000	0.84447	874,750	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			197.47000	0.19747	183,060	1.55	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			840.45000	0.84045	868,160	1.41	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			273.07000	0.27307	255,640	1.41	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			851.22000	0.85122	879,140	1.41	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			268.30000	0.26830	251,080	1.41	0.00	0	0

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	03/05/2018	Bond Future	7.58	Call			862.38000	0.86238	890,500	1.41	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			263.92000	0.26392	246,900	1.41	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												524,071,475.67	5,174	50,429
R208	On	03/08/2017	Bond Future			7.44063	100.21500	7.46607	100.13613		3.01	1,459,030,185.00	14,559	32,204
R208	On	02/11/2017	Bond Future			7.43893	98.66032	7.46640	98.58022		2.50	1,562,779,468.80	15,840	18,983
R208	On	01/02/2018	Bond Future			7.43345	100.49334	7.46326	100.41203		2.57	0.00	0	0
R208	On	03/05/2018	Bond Future			7.41650	98.98191	7.44901	98.89944		2.50	0.00	0	0
Total R208 Future												3,021,809,653.80	30,399	51,187
R208	On	03/08/2017	Bond Future	8.30	Put			0.00000	0.00000	0,000	3.14	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			2,573.14000	2.57314	2,652,010	3.14	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			0.00000	0.00000	0,000	3.14	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			2,603.13000	2.60313	2,682,000	3.14	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			0.00000	0.00000	0,000	3.14	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			2,543.14000	2.54314	2,622,010	3.14	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			2,087.23000	2.08723	2,164,180	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			34.30000	0.03430	31,150	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			2,113.99000	2.11399	2,191,140	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			32.66000	0.03266	29,710	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			2,140.86000	2.14086	2,218,140	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			31.15000	0.03115	28,330	2.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,345.46000	1.34546	1,414,750	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			351.76000	0.35176	339,740	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,364.85000	1.36485	1,434,670	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			344.23000	0.34423	332,740	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,384.36000	1.38436	1,454,470	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			336.83000	0.33683	325,630	2.64	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,329.63000	1.32963	1,397,600	2.55	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			519.92000	0.51992	505,420	2.55	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,346.42000	1.34642	1,414,670	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			511.62000	0.51162	497,400	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,363.63000	1.36363	1,431,510	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			503.75000	0.50375	489,160	2.56	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												3,021,809,653.80	30,399	51,187
R209	On	03/08/2017	Bond Future			9.53000	73.85364	9.54691	73.73963		12.50	26,070,334.92	353	69,358
R209	On	02/11/2017	Bond Future			9.58463	72.06525	9.60201	71.94929		13.30	100,098,632.25	1,389	9,335
R209	On	01/02/2018	Bond Future			9.64004	73.40409	9.65790	73.28615		12.79	0.00	0	0
R209	On	03/05/2018	Bond Future			9.69447	71.63507	9.71281	71.51521		13.30	0.00	0	0
Total R209 Future												126,168,967.17	1,742	78,693

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	03/08/2017	Bond Future	9.43	Call			264.24000	0.26424	272,130	12.46	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			1,058.04000	1.05804	951,920	12.46	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			284.74000	0.28474	293,900	12.47	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			1,010.12000	1.01012	905,270	12.47	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			306.35000	0.30635	316,910	12.47	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			963.42000	0.96342	859,970	12.47	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			553.03000	0.55303	574,980	12.86	0.00	0	4,100
R209	On	02/11/2017	Bond Future	9.00	Put			4,739.66000	4.73966	4,645,650	12.86	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,714.41000	1.71441	1,766,990	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			2,264.08000	2.26408	2,200,700	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,776.47000	1.77647	1,830,300	13.17	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			2,191.51000	2.19151	2,129,380	13.17	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Call			2,503.04000	2.50304	2,569,730	13.30	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			1,526.96000	1.52696	1,477,690	13.30	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Call			64.06000	0.06406	63,060	12.71	0.00	0	2,800
R209	On	02/11/2017	Bond Future	8.30	Put			9,591.10000	9.59110	9,474,140	12.71	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Call			3,527.25000	3.52725	3,619,330	13.53	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			947.37000	0.94737	923,490	13.53	0.00	0	3,360
R209	On	02/11/2017	Bond Future	10.60	Call			6,469.83000	6.46983	6,579,060	14.07	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			259.86000	0.25986	253,130	14.07	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.53	Call			1,745.28000	1.74528	1,798,480	13.17	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			2,227.59000	2.22759	2,164,830	13.17	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Call			2,920.70000	2.92070	3,005,240	12.99	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,512.90000	2.51290	2,479,500	12.99	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Call			2,955.10000	2.95510	3,040,700	13.00	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,481.96000	2.48196	2,449,620	13.00	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,886.71000	2.88671	2,969,780	12.98	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,544.34000	2.54434	2,509,470	12.98	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			3,741.97000	3.74197	3,824,400	13.38	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,918.95000	2.91895	2,881,520	13.38	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			3,776.64000	3.77664	3,860,150	13.39	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,889.52000	2.88952	2,853,170	13.39	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,811.45000	3.81145	3,896,050	13.40	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,860.32000	2.86032	2,825,060	13.40	0.00	0	0
Total R209 Option												0.00	0	18,060
Total For R209												126,168,967.17	1,742	96,753
R210	On	03/08/2017	Bond Future			184.76560	184.76560	184.82105	184.82105			36,029,292.00	195	1,535
R210	On	02/11/2017	Bond Future			185.84430	185.84430	185.90244	185.90244			10,221,436.50	55	754
R210	On	01/02/2018	Bond Future			189.37799	189.37799	189.43683	189.43683			0.00	0	0
R210	On	03/05/2018	Bond Future			190.58707	190.58707	190.64891	190.64891			0.00	0	0

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 R210 Future												46,250,728.50	250	2,289
R210	On	03/08/2017	Bond Future	196.28	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Put			11,458.95000	11.45895	11,514,400		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Put			11,468.95000	11.46895	11,524,400		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Put			11,478.95000	11.47895	11,534,400		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Put			6,187.56000	6.18756	6,245,700		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Put			6,167.56000	6.16756	6,225,700		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			6,177.56000	6.17756	6,235,700		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Put			2,923.17000	2.92317	2,982,010		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			2,933.17000	2.93317	2,992,010		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Put			2,943.17000	2.94317	3,002,010		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			801.09000	0.80109	862,930		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			811.09000	0.81109	872,930		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Put			791.09000	0.79109	852,930		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												46,250,728.50	250	2,289
R212	On	03/08/2017	Bond Future			148.26386	148.26386	148.30856	148.30856			0.00	0	3,258
R212	On	02/11/2017	Bond Future			151.05466	151.05466	151.10157	151.10157			0.00	0	3,812
R212	On	01/02/2018	Bond Future			151.86690	151.86690	151.91441	151.91441			0.00	0	0
R212	On	03/05/2018	Bond Future			154.80023	154.80023	154.85015	154.85015			0.00	0	0
Total R212 Future												0.00	0	7,070
R212	On	03/08/2017	Bond Future	153.34	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.34	Put			5,031.44000	5.03144	5,076,140		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Put			5,041.44000	5.04144	5,086,140		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Put			5,051.44000	5.05144	5,096,140		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Put			1,298.43000	1.29843	1,345,340		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/11/2017	Bond Future	152.41	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Put			1,308.43000	1.30843	1,355,340		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Put			1,318.43000	1.31843	1,365,340		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			2,785.59000	2.78559	2,833,100		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Put			2,795.59000	2.79559	2,843,100		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Put			2,775.59000	2.77559	2,823,100		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			570.15000	0.57015	520,230		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			560.15000	0.56015	510,230		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			550.15000	0.55015	500,230		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	7,070
R213	On	03/08/2017	Bond Future			9.19982	86.20255	9.21668	86.08894		10.35	231,971,062.05	2,691	60,410
R213	On	02/11/2017	Bond Future			9.25428	84.24253	9.27165	84.12706		10.86	126,111,067.41	1,497	3,794
R213	On	01/02/2018	Bond Future			9.31090	85.80774	9.32882	85.69032		10.50	0.00	0	0
R213	On	03/05/2018	Bond Future			9.36280	83.87158	9.38126	83.75224		10.86	0.00	0	0
Total R213 Future												358,082,129.46	4,188	64,204
R213	On	03/08/2017	Bond Future	9.33	Call			1,016.55000	1.01655	1,074,000	10.41	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			258.48000	0.25848	202,320	10.41	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			1,064.05000	1.06405	1,124,190	10.42	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			239.55000	0.23955	186,080	10.42	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			1,112.56000	1.11256	1,175,350	10.43	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			221.69000	0.22169	170,870	10.43	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			2,123.62000	2.12362	2,203,980	10.93	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			1,671.42000	1.67142	1,636,310	10.93	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			2,159.37000	2.15937	2,240,850	10.94	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			1,641.30000	1.64130	1,607,310	10.94	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			2,195.45000	2.19545	2,278,030	10.95	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			1,611.58000	1.61158	1,578,690	10.95	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,877.53000	2.87753	2,948,890	10.62	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			2,348.44000	2.34844	2,302,380	10.62	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			2,912.42000	2.91242	2,984,720	10.63	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			2,318.47000	2.31847	2,273,350	10.63	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			2,947.28000	2.94728	3,021,000	10.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/02/2018	Bond Future	9.43	Put			2,288.55000	2.28855	2,244,850	10.64	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			3,779.83000	3.77983	3,905,150	11.11	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,636.46000	2.63646	2,642,440	11.11	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			3,815.45000	3.81545	3,941,620	11.11	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,608.75000	2.60875	2,615,580	11.11	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			3,851.23000	3.85123	3,978,520	11.12	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			2,581.28000	2.58128	2,589,230	11.12	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												358,082,129.46	4,188	64,204
R214	On	03/08/2017	Bond Future			9.73014	73.17693	9.74210	73.09413		13.21	0.00	0	37,004
R214	On	02/11/2017	Bond Future			9.78810	71.23035	9.80038	71.14620		14.15	0.00	0	2,819
R214	On	01/02/2018	Bond Future			9.84799	72.55379	9.86060	72.46829		13.56	0.00	0	0
R214	On	03/05/2018	Bond Future			9.90358	70.62184	9.91651	70.53502		14.15	0.00	0	0
Total R214 Future												0.00	0	39,823
R214	On	03/08/2017	Bond Future	9.51	Call			105.94000	0.10594	100,990	13.07	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			1,741.64000	1.74164	1,653,890	13.07	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			116.25000	0.11625	111,340	13.07	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			1,680.20000	1.68020	1,592,490	13.07	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			127.34000	0.12734	122,520	13.08	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			1,619.66000	1.61966	1,532,040	13.08	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,413.71000	1.41371	1,452,250	14.04	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			2,949.39000	2.94939	2,903,780	14.04	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			1,441.04000	1.44104	1,480,040	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			2,905.86000	2.90586	2,860,710	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,468.70000	1.46870	1,508,290	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			2,862.77000	2.86277	2,818,210	14.05	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,692.20000	2.69220	2,754,190	13.63	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			2,968.09000	2.96809	2,944,580	13.63	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,725.27000	2.72527	2,788,410	13.64	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			2,933.04000	2.93304	2,910,680	13.64	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,758.54000	2.75854	2,822,830	13.65	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			2,898.30000	2.89830	2,877,090	13.65	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,675.73000	3.67573	3,763,350	14.36	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			3,318.40000	3.31840	3,319,200	14.36	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			3,709.96000	3.70996	3,798,550	14.37	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			3,286.16000	3.28616	3,287,930	14.37	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			3,744.35000	3.74435	3,834,130	14.38	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			3,254.19000	3.25419	3,257,150	14.38	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	39,823

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 Bond										38,713,448,388.13	358,883	1,069,414
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
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
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

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 I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										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

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 R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
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 03/08/2017 GOVI			564.90900	564.90900	564.30400	564.30400			576,207,180.00	102	107
GOVI On 02/11/2017 GOVI			575.31700	575.31700	574.70000	574.70000			575,317,000.00	100	374
GOVI On 01/02/2018 GOVI			586.00700	586.00700	585.38100	585.38100			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/05/2018	GOVI			597.03000	597.03000	596.39600	596.39600			0.00	0	0
Total GOVI Future												1,151,524,180.00	202	481
GOVI	On	03/08/2017	GOVI	561.09	Call			32,140.00000	3.21400	38,190,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Call			32,040.00000	3.20400	38,090,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Call			31,940.00000	3.19400	37,990,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Call			22,600.00000	2.26000	28,770,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Call			22,500.00000	2.25000	28,670,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Call			22,400.00000	2.24000	28,570,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Call			43,610.00000	4.36100	49,870,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.03	Call			43,510.00000	4.35100	49,770,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.03	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.04	Call			43,410.00000	4.34100	49,670,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.04	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.29	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.27	Call			61,260.00000	6.12600	67,600,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.27	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.28	Call			61,160.00000	6.11600	67,500,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.28	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.29	Call			61,060.00000	6.10600	67,400,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												1,151,524,180.00	202	481
Total for GOVI												1,151,524,180.00	202	481
AL37	On	03/08/2017	Index Future			548.79600	548.79600	548.48100	548.48100			0.00	0	0
AL37	On	02/11/2017	Index Future			558.90600	558.90600	558.58600	558.58600			0.00	0	0
AL37	On	01/02/2018	Index Future			569.29100	569.29100	568.96700	568.96700			0.00	0	0
AL37	On	03/05/2018	Index Future			580.00100	580.00100	579.67300	579.67300			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	03/08/2017	Index Future			631.93800	631.93800	631.34300	631.34300			0.00	0	0
AL7T	On	02/11/2017	Index Future			643.58000	643.58000	642.97400	642.97400			0.00	0	0
AL7T	On	01/02/2018	Index Future			655.53900	655.53900	654.92400	654.92400			0.00	0	0
AL7T	On	03/05/2018	Index Future			667.87000	667.87000	667.24800	667.24800			0.00	0	0
Total AL7T 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 AL7T									0.00	0	0
ALBI On 03/08/2017 Index Future			565.97800	565.97800	565.40100	565.40100			350,906,360.00	62	534
ALBI On 02/11/2017 Index Future			576.40500	576.40500	575.81700	575.81700			357,371,100.00	62	62
ALBI On 01/02/2018 Index Future			587.11500	587.11500	586.51900	586.51900			0.00	0	0
ALBI On 03/05/2018 Index Future			598.16000	598.16000	597.55600	597.55600			0.00	0	0
Total ALBI Future									708,277,460.00	124	596
Total For ALBI									708,277,460.00	124	596
IGOV On 03/08/2017 Index Future			246.34100	246.34100	246.28800	246.28800			0.00	0	1,241
IGOV On 02/11/2017 Index Future			250.97800	250.97800	250.92500	250.92500			0.00	0	0
IGOV On 01/02/2018 Index Future			255.75100	255.75100	255.69600	255.69600			0.00	0	0
IGOV On 03/05/2018 Index Future			260.69100	260.69100	260.63800	260.63800			0.00	0	0
Total IGOV Future									0.00	0	1,241
Total For IGOV									0.00	0	1,241
Total for Index									708,277,460.00	124	1,837
JIBAR f On 16/08/2017 Jibar Future			7.06000	92.94000	7.06000	92.94000			0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			6.93000	93.07000	6.93000	93.07000			0.00	0	0
JIBAR f On 18/10/2017 Jibar Future			6.90000	93.10000	6.89000	93.11000			0.00	0	0
JIBAR f On 15/11/2017 Jibar Future			6.82000	93.18000	6.82000	93.18000			0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			6.76000	93.24000	6.77000	93.23000			0.00	0	0
JIBAR f On 17/01/2018 Jibar Future			6.73000	93.27000	7.02000	92.98000			0.00	0	0
JIBAR f On 20/03/2018 Jibar Future			6.66000	93.34000	6.65000	93.35000			0.00	0	2,500
JIBAR f On 20/06/2018 Jibar Future			6.63000	93.37000	6.61000	93.39000			0.00	0	0
JIBAR f On 19/09/2018 Jibar Future			6.65000	93.35000	6.64000	93.36000			0.00	0	0
JIBAR f On 19/12/2018 Jibar Future			6.70000	93.30000	6.68000	93.32000			0.00	0	0
JIBAR f On 20/03/2019 Jibar Future			6.77000	93.23000	6.73000	93.27000			0.00	0	0
JIBAR f On 19/06/2019 Jibar Future			6.83000	93.17000	6.79000	93.21000			0.00	0	0
Total Jibar Future									0.00	0	2,500
Total For JIBAR FUTURE									0.00	0	2,500
Total for Jibar									0.00	0	2,500
10Y ST On 17/12/2025 Interest Rate Swap			94.26348	94.26348	94.46937	94.46937			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			91.26690	91.26690	91.47178	91.47178			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			90.02142	90.02142	90.22503	90.22503			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			92.19859	92.19859	92.40237	92.40237			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			96.00274	96.00274	96.20719	96.20719			0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			94.57371	94.57371	94.78650	94.78650			0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			96.65922	96.65922	96.87733	96.87733			0.00	0	0
10Y ST On 20/09/2027 Interest Rate Swap			100.39489	100.39489	100.61348	100.61348			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
1Y STN On 21/09/2017			Interest Rate Swap	99.61255	99.61255	99.61255	99.61255			0.00	0	0
1Y STN On 21/12/2017			Interest Rate Swap	99.75106	99.75106	99.75275	99.75275			0.00	0	0
1Y STN On 15/03/2018			Interest Rate Swap	99.62490	99.62490	99.62746	99.62746			0.00	0	0
1Y STN On 21/06/2018			Interest Rate Swap	99.68114	99.68114	99.68915	99.68915			0.00	0	0
1Y STN On 20/09/2018			Interest Rate Swap	99.77060	99.77060	99.79720	99.79720			0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On 18/12/2017			Interest Rate Swap	99.78289	99.78289	99.78406	99.78406			0.00	0	0
2Y STN On 16/03/2018			Interest Rate Swap	98.90175	98.90175	98.90476	98.90476			0.00	0	0
2Y STN On 15/06/2018			Interest Rate Swap	98.37552	98.37552	98.38193	98.38193			0.00	0	0
2Y STN On 21/09/2018			Interest Rate Swap	98.23609	98.23609	98.26303	98.26303			0.00	0	0
2Y STN On 21/12/2018			Interest Rate Swap	98.53000	98.53000	98.56000	98.56000			0.00	0	0
2Y STN On 15/03/2019			Interest Rate Swap	98.85084	98.85084	98.88385	98.88385			0.00	0	0
2Y STN On 21/06/2019			Interest Rate Swap	99.16948	99.16948	99.20934	99.20934			0.00	0	0
2Y STN On 20/09/2019			Interest Rate Swap	99.51443	99.51443	99.56351	99.56351			0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020			Interest Rate Swap	95.47640	95.47640	95.58982	95.58982			0.00	0	0
5Y STN On 16/03/2021			Interest Rate Swap	94.67063	94.67063	94.79857	94.79857			0.00	0	0
5Y STN On 15/06/2021			Interest Rate Swap	93.84085	93.84085	93.98204	93.98204			0.00	0	0
5Y STN On 21/09/2021			Interest Rate Swap	93.98684	93.98684	94.13968	94.13968			0.00	0	0
5Y STN On 21/12/2021			Interest Rate Swap	96.15436	96.15436	96.31491	96.31491			0.00	0	51
5Y STN On 15/03/2022			Interest Rate Swap	96.26102	96.26102	96.42801	96.42801			0.00	0	0
5Y STN On 21/06/2022			Interest Rate Swap	97.43877	97.43877	97.61089	97.61089			0.00	0	0
5Y STN On 20/09/2022			Interest Rate Swap	99.63857	99.63857	99.81075	99.81075			0.00	0	0
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 :									40,573,250,028.13	359,209	1,074,283	
AA05 On 22/03/2019			Spot Bond	8.63500	104.23397	8.66000	104.12413			0.00	0	946,300,000
Total AA05 SPOT										0.00	0	946,300,000
Total For AA05										0.00	0	946,300,000
AA06 On 15/04/2021			Spot Bond		97.81077		97.73666			0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021			Spot Bond	100.00000	12.50407	100.00000	12.41342			0.00	0	0
Total AA06/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 AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.54000	102.59440	9.56500	102.43939				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	109.25500	10.00000	109.17000				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2017 Spot Bond				101.97604		101.90685				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2018 Spot Bond				101.88965		101.81561				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			9.11500	100.58919	9.14000	100.48595				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	25.72810	100.00000	25.54158				0.00	0	954,542,752
Total AB014U SPOT										0.00	0	954,542,752
Total For AB014U										0.00	0	954,542,752
AB015L On 19/11/2019 Spot Bond			10.84000	102.10523	10.84000	102.01740				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	19.07390	100.00000	18.93562				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	21.65139	100.00000	21.50638				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	104.56451	11.37000	104.47028				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	16.94701	100.00000	16.82414				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	101.85134	11.81000	101.75475				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	12.35198	100.00000	12.26243			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	15.01784	100.00000	14.90895			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	20.11401	100.00000	20.01988			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	15.89281	100.00000	15.77760			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	20.13132	100.00000	19.99648			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	14.62990	100.00000	14.54319			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	14.67259	100.00000	14.56622			0.00	0	0
Total AB029U SPOT									0.00	0	0
Total For AB029U									0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	110.07200	10.00000	109.98600			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			4.53000	263.89276	4.53000	263.77094		7,338,600,000,000.00	1,620,000,000	810,000,000	
Total ABCPI3 SPOT								7,338,600,000,000.00	1,620,000,000	810,000,000	
Total For ABCPI3								7,338,600,000,000.00	1,620,000,000	810,000,000	
ABF19L On 21/04/2022 Spot Bond			100.00000	12.16181	100.00000	12.04825			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				101.35662		101.29031			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				102.33555		102.26609			0.00	0	0
Total ABFN08 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 ABFN08										0.00	0	0
ABFN0: On 17/03/2026 Spot Bond				101.11233		101.03811				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				99.71553		99.65271				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.28329		100.21496				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				102.57518		102.50800				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				101.92327		101.85280				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				102.32462		102.25702				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				102.22249		102.15266				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				102.06833		102.00086				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				100.92840		100.85499				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				101.50145		101.43315				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond				101.55195		101.48117				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				101.59402		101.52117				0.00	0	0
Total ABFN22 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 ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond				101.50038		101.42563				0.00	0	2,600,000,000
Total ABFN23 SPOT										0.00	0	2,600,000,000
Total For ABFN23										0.00	0	2,600,000,000
ABK1 On 07/11/2018 Spot Bond			11.11500	103.06192	11.14000	102.94188				0.00	0	37,760,000
Total ABK1 SPOT										0.00	0	37,760,000
Total For ABK1										0.00	0	37,760,000
ABK10 On 14/02/2020 Spot Bond				99.18500		99.09804				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.44112		100.35386				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				95.12119		95.02666				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			10.06500	101.29646	10.09000	101.19611				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				98.81769		98.73190				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	46.30723	100.00000	45.97150				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				101.09965		101.00594				0.00	900,000,000	1,008,992,400
Total ABK4 SPOT										0.00	900,000,000	1,008,992,400
Total For ABK4										0.00	900,000,000	1,008,992,400
ABK4/J On 24/05/2018 Spot Bond			100.00000	66.02538	100.00000	65.54670				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				98.16229		98.06644				0.00	1,000,000,000	1,114,080,000
Total ABK5 SPOT										0.00	1,000,000,000	1,114,080,000
Total For ABK5										0.00	1,000,000,000	1,114,080,000
ABK5/J On 31/10/2018 Spot Bond			100.00000	39.28950	100.00000	46.34840				0.00	0	0
Total ABK5/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 ABK5/JIBAR									0.00	0	0
ABK6 On 05/06/2020 Spot Bond				101.54491		101.46648			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond				97.96777		97.87990			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				94.94775		94.86034			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				97.86806		97.78272			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			6.45000	147.70450	6.45000	147.61412			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			6.45000	129.95830	6.45000	129.87842			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	15.43870	100.00000	15.36460			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			7.71000	108.91507	7.71000	108.83727			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	7.13070	100.00000	7.09647			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			8.49500	109.99059	8.49500	109.90563			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.03131	100.00000	8.97095			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				87.28214		87.14978			0.00	0	31,934,500
Total ABKS1 SPOT									0.00	0	31,934,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABKS1									0.00	0	31,934,500
ABN05 On 18/04/2021 Spot Bond			3.73000	184.67395	3.73000	184.60057			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.08625	96.18664	8.09625	96.12084			0.00	0	0
Total ABN33 SPOT									0.00	0	0
Total For ABN33									0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.08625	96.18664	8.09625	96.12084			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.46500	119.23960	3.46500	119.19439			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			3.24000	172.39409	3.24000	172.33239			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			3.17000	219.13656	3.17000	219.05937			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			9.45500	95.94178	9.46500	95.82883			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				101.50226		101.48116			0.00	0	0
Total ABN72 SPOT									0.00	0	0
Total For ABN72									0.00	0	0
ABN74 On 09/05/2018 Spot Bond				133.23500		133.17500			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.93000	104.55573	9.94500	104.38034			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			8.61500	96.47533	8.64000	96.33406			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 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 ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.47500	101.27193	10.49000	101.09880			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				101.27273		101.19951			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				99.99985		99.92965			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.39000	104.52842	8.40000	104.45224			0.00	0	0
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.74000	105.02524	8.76500	104.87298			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			8.87000	102.88319	8.89000	102.76151			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	102.08198	9.20000	102.00715			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			9.32000	103.37024	9.34500	103.19774			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	104.04402	8.60500	103.90154			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			9.13500	104.71572	9.14500	104.59760			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			9.82500	105.43679	9.84000	105.26890			0.00	0	0
Total ABS16 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 ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.81000	107.57721	9.82500	107.39400			0.00	0	1,400,000,000
Total ABS17 SPOT									0.00	0	1,400,000,000
Total For ABS17									0.00	0	1,400,000,000
ABS18 On 26/09/2023 Spot Bond			9.30500	105.83656	9.31500	105.71127			0.00	0	1,360,000,000
Total ABS18 SPOT									0.00	0	1,360,000,000
Total For ABS18									0.00	0	1,360,000,000
ABS6 On 01/06/2020 Spot Bond			8.54000	100.48480	8.56000	100.36660			0.00	0	310,000,000
Total ABS6 SPOT									0.00	0	310,000,000
Total For ABS6									0.00	0	310,000,000
ABS7 On 11/09/2026 Spot Bond			9.87500	97.01292	9.89000	96.85167			0.00	0	6,980,000,000
Total ABS7 SPOT									0.00	0	6,980,000,000
Total For ABS7									0.00	0	6,980,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.08940	100.00000	12.00974			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.72000	275.54883	3.72000	275.43956			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.95000	144.94712	2.95000	144.89825			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.07285	100.00000	0.07229			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	56.55332	100.00000	56.14331			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				90.64002		90.61122			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	99.92006			0.00	0	0
Total ACL082 SPOT									0.00	0	0
Total For ACL082									0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	99.92006			0.00	0	0
Total ACL083 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 ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	99.91965				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	99.91965				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	99.92047				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	110.07200	10.00000	109.98600				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL090 On 20/12/2018 Spot Bond				101.12642		101.04927				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				101.15382		101.07462				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.16480		101.08479				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				101.14269		101.06431				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				101.09318		101.01849				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL101 On 20/12/2019 Spot Bond			8.89000	103.47258	8.91000	103.35510				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				208.72367		207.58221				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				208.78762		207.64518				0.00	0	0
Total ACL128 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 ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				101.11521		101.03888				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				100.00000	0.00000	100.84534				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	99.92297				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	110.07200	10.00000	109.98600				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				101.11856		101.04198				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	103.67160	10.23000	103.58731				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.24500	102.02035	9.27000	101.90191				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				101.11539		101.03906				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				101.05997		100.98774				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				102.22738		102.15490				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				101.14819		101.07509				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				101.10968		101.03376				0.00	0	0
Total ACL185 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 ACL185									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.12287		101.04596			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				101.13725		101.05928			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				101.14067		101.06246			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				101.14067		101.06246			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL196 On 20/12/2017 Spot Bond				101.09318		101.01849			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.15951		101.07990			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0
ACL202 On 20/12/2022 Spot Bond				101.15951		101.07990			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				146.78373		145.98089			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				147.79682		146.98813			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL208 On 20/03/2018 Spot Bond				101.03008		100.96007			0.00	0	0
Total ACL208 SPOT									0.00	0	0
Total For ACL208									0.00	0	0
ACL210 On 20/05/2018 Spot Bond				101.62824		101.56257			0.00	0	0
Total ACL210 SPOT									0.00	0	0
Total For ACL210									0.00	0	0
ACL212 On 20/09/2018 Spot Bond				101.05104		100.97947			0.00	0	0
Total ACL212 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 ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.80087		100.72681				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				93.66513		93.57759				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				101.03885		100.96818				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				101.03776		100.96717				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				101.10527		101.02968				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				102.12244		102.04835				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.03031		100.04760				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.02842		100.04687				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				101.10082		101.02555				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				101.08421		101.01017				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				101.16996		101.08763				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	63.66086	100.00000	63.19932				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	63.66086	100.00000	63.19932				0.00	0	0

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 ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				101.78435		101.70633				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				101.54444		101.46607				0.00	260,000,000	130,000,000
Total ADCB05 SPOT										0.00	260,000,000	130,000,000
Total For ADCB05										0.00	260,000,000	130,000,000
ADCB2 On 31/07/2018 Spot Bond			100.00000	55.55150	100.00000	45.88947				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.38110		100.30857				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.39152		100.31657				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.42622		100.34319				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				100.37069		100.30060				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				100.37417		100.30327				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				100.46094		100.36984				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				100.44362		100.35656				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				100.58505		100.46505				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				100.53346		100.42548				0.00	0	0

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 AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	44.13091	100.00000	43.79038			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	16.69039	100.00000	16.56160			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	11.91003	100.00000	11.81814			0.00	0	0
Total AHY2U SPOT									0.00	0	0
Total For AHY2U									0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	9.70334	100.00000	9.62848			0.00	0	0
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.56500	103.22289	8.59000	103.11493		20,556,000,000,000.00	2,400,000,000	600,000,000	
Total AIR01 SPOT								20,556,000,000,000.00	2,400,000,000	600,000,000	
Total For AIR01								20,556,000,000,000.00	2,400,000,000	600,000,000	
AIR02 On 30/04/2023 Spot Bond			10.06500	109.82163	10.08000	109.66605		402,600,000,000.00	40,000,000	20,000,000	
Total AIR02 SPOT								402,600,000,000.00	40,000,000	20,000,000	
Total For AIR02								402,600,000,000.00	40,000,000	20,000,000	
AIR04 On 29/05/2024 Spot Bond			9.19500	101.83463	9.20500	101.70999		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	14.34136	100.00000	14.24635		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			10.59500	97.56068	10.61000	97.37780		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			3.51000	175.03276	3.51000	174.96630		0.00	0	0	
Total AIRL01 SPOT								0.00	0	0	
Total For AIRL01								0.00	0	0	
APF01 On 26/09/2017 Spot Bond				101.09403		101.03092		0.00	0	0	
Total APF01 SPOT								0.00	0	0	
Total For APF01								0.00	0	0	
APF02 On 26/09/2019 Spot Bond				100.97287		100.89562		0.00	0	0	

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 APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				99.98507		99.91740				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond				100.25669		100.17935				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
AS116L On 18/01/2018 Spot Bond			100.00000	84.04683	100.00000	83.48653				0.00	0	0
Total AS116U SPOT										0.00	0	0
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	66.97045	100.00000	66.48491				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	33.43724	100.00000	33.19482				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	33.36649	100.00000	33.12458				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	4.30066	100.00000	4.28242				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	0.11636	100.00000	0.11597				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	13.65841	100.00000	13.55938				0.00	0	2,500,000,000
Total AS167U SPOT										0.00	0	2,500,000,000
Total For AS167U										0.00	0	2,500,000,000
AS168L On 20/06/2021 Spot Bond			100.00000	22.11448	100.00000	21.95414				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	31.62795	100.00000	31.39864				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				101.06002		100.98780				0.00	0	0

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 ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	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			3.42000	237.90162	3.42000	237.81301				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				99.99357		99.91383				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				99.63349		99.61483				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				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				99.75176		102.02455				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			3.43500	212.04953	3.43500	211.97030				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				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.40336		100.33146				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.17926		100.10278				0.00	0	0

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 ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				100.07102		99.99983				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				99.99998		99.92978				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 14/05/2018 Spot Bond				99.57995		99.57556				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN064 On 01/06/2018 Spot Bond				101.49669		101.42625				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond				101.12269		101.05379				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068 On 07/02/2020 Spot Bond				99.83911		99.76994				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 20/07/2018 Spot Bond				96.16735		95.97132				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073 On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN077 On 20/06/2020 Spot Bond				101.23784		101.15241				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond				101.07084		100.99779				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 10/12/2017 Spot Bond				101.27937		101.20574				0.00	0	0

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 ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN081 On 17/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN082 On 20/06/2020 Spot Bond				100.77204		100.69245				0.00	0	125,100,000
Total ASN083 SPOT										0.00	0	125,100,000
Total For ASN083										0.00	0	125,100,000
ASN083 On 03/09/2020 Spot Bond				101.62040		101.53789				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 25/09/2018 Spot Bond				100.90402		100.83274				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086 On 01/10/2020 Spot Bond				120.46589		118.98025				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN088 On 08/10/2018 Spot Bond				100.57280		100.50113				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				100.24867		100.17375				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 27/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				99.76427		102.04068				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond				74.00408		73.89110				0.00	0	0

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 ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111:On 02/12/2020 Spot Bond				101.56259		101.48746				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112:On 20/12/2017 Spot Bond				101.09872		101.02362				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113:On 07/03/2021 Spot Bond				101.41929		101.34493				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114:On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115:On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119:On 27/01/2018 Spot Bond				100.08845		100.02191				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121:On 20/12/2020 Spot Bond				101.38034		101.28434				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125:On 20/03/2019 Spot Bond				101.07943		101.00577				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128:On 24/02/2019 Spot Bond				101.77006		101.69565				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129:On 24/02/2019 Spot Bond				101.76346		101.68971				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN130:On 24/02/2019 Spot Bond				101.74231		101.66915				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN131:On 03/03/2019 Spot Bond				101.46855		101.39431				0.00	0	0

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 ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131: On 03/03/2019 Spot Bond				101.45714		101.38352				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN132: On 20/12/2020 Spot Bond				101.36931		101.27413				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134: On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135: On 31/12/2018 Spot Bond				86.47000		86.44000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN136: On 31/01/2022 Spot Bond			3.68000	140.58023	3.68000	140.52447				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137: On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN140: On 31/12/2018 Spot Bond				86.47000		86.44000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN141: On 20/06/2020 Spot Bond				103.44112		103.36727				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN144: On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145: On 04/05/2021 Spot Bond				99.89836		99.82228				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146: On 04/05/2021 Spot Bond				99.89836		99.82228				0.00	0	0

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 ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			3.72500	140.31604	3.72500	140.25988				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond				108.55146		108.22064				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 02/06/2021 Spot Bond				101.59466		101.51788				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 31/03/2031 Spot Bond			4.14000	158.91359	4.14000	158.84523				0.00	0	951,542,752
Total ASN154 SPOT										0.00	0	951,542,752
Total For ASN154										0.00	0	951,542,752
ASN154 On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond				99.80702		102.13572				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond				101.89550		101.82146				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN161 On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN163 On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN164 On 20/06/2021 Spot Bond				101.15946		101.07985				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN165 SPOT										0.00	0	100,000,000
Total For ASN165										0.00	0	100,000,000
ASN17:On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17:On 02/12/2019 Spot Bond				101.49858		101.42676				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				100.00000	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				100.00000	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				100.00000	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				101.21710		101.13322				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18:On 11/10/2017 Spot Bond				100.49742		100.43214				0.00	0	0
Total ASN184 SPOT										0.00	0	0
Total For ASN184										0.00	0	0
ASN18:On 05/12/2017 Spot Bond				101.29080		101.22409				0.00	0	0
Total ASN189 SPOT										0.00	0	0
Total For ASN189										0.00	0	0
ASN19:On 12/06/2020 Spot Bond				101.19787		101.12628				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19:On 15/06/2018 Spot Bond				100.20577		99.90189				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN19:On 30/06/2022 Spot Bond				100.14893	100.00000	1.55659				0.00	13,940,000,000	13,940,000,000
Total ASN194 SPOT										0.00	13,940,000,000	13,940,000,000
Total For ASN194										0.00	13,940,000,000	13,940,000,000
ASN38:On 20/12/2017 Spot Bond			100.00000	89.57200	100.00000	88.93522				0.00	0	0

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 ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	89.59395	100.00000	88.95702				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	89.49514	100.00000	88.85892				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	61.19111	100.00000	60.74747				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	6.07237	100.00000	6.02834				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	41.04033	100.00000	40.74279				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				101.17750		101.11016				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.61500	104.50866	8.64000	104.40867				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				101.15033		101.07897				0.00	2,000,000,000	500,000,000
Total BAW17 SPOT										0.00	2,000,000,000	500,000,000
Total For BAW17										0.00	2,000,000,000	500,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	44.30311	100.00000	43.98191				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				101.30752		101.23550				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			9.32000	102.11641	9.34500	101.96922				0.00	0	1,046,300,000
Total BAW19 SPOT										0.00	0	1,046,300,000
Total For BAW19										0.00	0	1,046,300,000
BAW21 On 24/03/2022 Spot Bond			9.39000	102.88452	9.41500	102.71518			4,037,700,000,000.00		430,000,000	690,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAW21 SPOT									4,037,700,000,000.00	430,000,000	690,000,000
Total For BAW21									4,037,700,000,000.00	430,000,000	690,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	103.21757	9.30000	103.14110			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				101.20869		101.13425			0.00	660,000,000	660,000,000
Total BAW22 SPOT									0.00	660,000,000	660,000,000
Total For BAW22									0.00	660,000,000	660,000,000
BAW23 On 15/10/2017 Spot Bond			100.00000	84.57695	100.00000	84.00549			0.00	0	0
Total BAW23U SPOT									0.00	0	0
Total For BAW23U									0.00	0	0
BAW24 On 30/09/2019 Spot Bond				101.32614		101.25411			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				99.81609		102.02030			0.00	0	650,000,000
Total BAW25 SPOT									0.00	0	650,000,000
Total For BAW25									0.00	0	650,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	14.64085	100.00000	14.50415			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	12.33422	100.00000	12.21905			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				101.45359		101.37884			0.00	0	0
Total BAW28 SPOT									0.00	0	0
Total For BAW28									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				101.06674		100.99857			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0
BAW8 On 02/10/2017 Spot Bond			7.89000	103.55969	7.90000	103.49163			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.54000	100.61577	11.55000	100.52050			0.00	0	0
Total BAYA26 SPOT									0.00	0	0
Total For BAYA26									0.00	0	0
BAYA3 On 31/12/2018 Spot Bond				101.03963		100.94596			0.00	0	0

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 BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond				101.01433		100.92311				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				101.03508		100.94182				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.48237		100.38270				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.50787		67.20086				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 30/09/2018 Spot Bond				100.10364		100.00440				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.06478		80.93911				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				101.03542		100.94216				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2019 Spot Bond				101.03552		100.94227				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				101.07860		100.97956				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				101.10612		101.00595				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2017 Spot Bond				100.88968		100.81068				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA53 On 30/09/2019 Spot Bond				101.10625		101.00607				0.00	0	0

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 BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA54 On 31/03/2018 Spot Bond				101.21349		101.13830				0.00	0	0
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA55 On 31/03/2022 Spot Bond				101.13929		101.03586				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond				101.10618		101.00601				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			12.97500	101.70073	12.98500	101.56083				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA59 On 30/06/2020 Spot Bond			12.24000	101.59715	12.26500	101.40802				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond				101.10615		101.00598				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA61 On 30/06/2019 Spot Bond				101.30499		101.18531				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				101.30480		101.18512				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				101.30489		101.18521				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				106.49189		106.37694				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/06/2020 Spot Bond				101.34630		101.22256				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2035 Spot Bond			100.00000	20.14949	100.00000	20.00340				0.00	0	0

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 BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	18.33829	100.00000	18.20535				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.31994	100.00000	11.23787				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.31994	100.00000	11.23787				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	13.68635	100.00000	13.58712				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.85899	100.00000	11.77301				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC120L On 02/08/2017 Spot Bond			100.00000	99.45504	100.00000	98.64865				0.00	0	0
Total BC120U SPOT										0.00	0	0
Total For BC120U										0.00	0	0
BC121L On 24/11/2017 Spot Bond			100.00000	79.03274	100.00000	78.54287				0.00	0	0
Total BC121U SPOT										0.00	0	0
Total For BC121U										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				100.51884		100.44795				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				101.81199		101.74594				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.65000	103.03666	8.65000	102.96556				0.00	0	0
Total BCJ12 SPOT										0.00	0	0
Total For BCJ12										0.00	0	0
BCJ13 On 20/04/2018 Spot Bond				100.31551		100.24743				0.00	0	0
Total BCJ13 SPOT										0.00	0	0
Total For BCJ13										0.00	0	0
BD020£ On 28/04/2028 Spot Bond			8.54500	182.78085	8.56000	182.45686				0.00	0	0

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 BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0205 On 02/03/2028 Spot Bond			8.54500	183.27698	8.56000	182.95550				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			8.93000	96.77177	8.94500	96.60417				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.86500	101.93790	7.89000	101.85786				0.00	0	350,000,000
Total BEER02 SPOT										0.00	0	350,000,000
Total For BEER02										0.00	0	350,000,000
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.14739	100.00000	10.07383				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	8.78129	100.00000	8.71762				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U On 21/11/2032 Spot Bond			100.00000	8.78129	100.00000	8.71762				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	9.31585	100.00000	9.24831				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	9.49404	100.00000	9.42520				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	12.46385	100.00000	12.37348				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	17.21554	100.00000	17.09073				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				103.23858		103.15690				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			10.24000	103.31021	10.26000	103.18555				0.00	0	0

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 BGL02 SPOT									0.00	0	0
Total For BGL02									0.00	0	0
BGL03 On 05/02/2020 Spot Bond				102.05142		101.79403			0.00	290,000,000	790,000,000
Total BGL03 SPOT									0.00	290,000,000	790,000,000
Total For BGL03									0.00	290,000,000	790,000,000
BGL04 On 05/02/2020 Spot Bond			10.29000	99.34476	10.31000	99.21890			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			10.84000	105.92827	10.86500	105.77215			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				102.88548		102.80110			0.00	0	4,000,000,000
Total BGL06 SPOT									0.00	0	4,000,000,000
Total For BGL06									0.00	0	4,000,000,000
BGL07 On 03/09/2022 Spot Bond			11.45000	106.14964	11.46000	106.01516			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				101.71125		101.62378			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			10.84000	105.27468	10.86500	105.11785			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				99.78790		99.69727			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			11.22000	106.52978	11.24500	106.35802			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				103.83967		103.75079			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			11.26000	106.73449	11.28500	106.55709			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				99.90899		99.81814			0.00	0	0

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 BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond				101.32021		101.23099				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				102.11293		102.02298				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGR04 On 28/02/2018 Spot Bond				103.66781		103.59589				0.00	0	0
Total BGR04 SPOT										0.00	0	0
Total For BGR04										0.00	0	0
BID04 On 23/11/2017 Spot Bond				101.69431		101.62666				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 30/06/2019 Spot Bond				99.99685		99.92509				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.51500	101.32649	8.54000	101.21356			17,030,000,000,000.00	2,000,000,000	2,746,300,000	
Total BID06 SPOT									17,030,000,000,000.00	2,000,000,000	2,746,300,000	
Total For BID06									17,030,000,000,000.00	2,000,000,000	2,746,300,000	
BID07 On 30/06/2020 Spot Bond				100.81045		100.73881			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				100.82715		100.75387			0.00	0	0	
Total BID08 SPOT									0.00	0	0	
Total For BID08									0.00	0	0	
BPPF01 On 22/03/2018 Spot Bond				100.93441		100.86829			0.00	0	0	
Total BPPF01 SPOT									0.00	0	0	
Total For BPPF01									0.00	0	0	
BPPF02 On 22/03/2020 Spot Bond				101.00808		100.93622			0.00	0	0	
Total BPPF02 SPOT									0.00	0	0	
Total For BPPF02									0.00	0	0	
BSR17 On 19/06/2018 Spot Bond				102.65883		102.57475			0.00	0	0	
Total BSR17 SPOT									0.00	0	0	
Total For BSR17									0.00	0	0	
BTC17 On 07/08/2017 Spot Bond				99.85293		99.78990			0.00	0	0	

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 BTC175 SPOT										0.00	0	0
Total For BTC175										0.00	0	0
BTC175 On 07/08/2017 Spot Bond				99.85267		99.78953				0.00	0	0
Total BTC176 SPOT										0.00	0	0
Total For BTC176										0.00	0	0
BTC176 On 17/08/2017 Spot Bond				99.64273		99.57968				0.00	0	0
Total BTC177 SPOT										0.00	0	0
Total For BTC177										0.00	0	0
BTC177 On 22/08/2017 Spot Bond				99.53881		99.47592				0.00	0	0
Total BTC178 SPOT										0.00	0	0
Total For BTC178										0.00	0	0
BTC178 On 31/08/2017 Spot Bond				99.34960		99.28666				0.00	0	0
Total BTC179 SPOT										0.00	0	0
Total For BTC179										0.00	0	0
BTC179 On 05/09/2017 Spot Bond				99.24495		99.18203				0.00	0	0
Total BTC180 SPOT										0.00	0	0
Total For BTC180										0.00	0	0
BTC180 On 11/09/2017 Spot Bond				99.12093		99.05814				0.00	0	0
Total BTC181 SPOT										0.00	0	0
Total For BTC181										0.00	0	0
BTC181 On 18/09/2017 Spot Bond				98.97320		98.91033				0.00	0	0
Total BTC182 SPOT										0.00	0	0
Total For BTC182										0.00	0	0
BTC182 On 29/09/2017 Spot Bond				98.73789		98.67478				0.00	0	0
Total BTC183 SPOT										0.00	0	0
Total For BTC183										0.00	0	0
BTC183 On 06/10/2017 Spot Bond				98.59165		98.52858				0.00	0	0
Total BTC184 SPOT										0.00	0	0
Total For BTC184										0.00	0	0
BTC184 On 13/10/2017 Spot Bond				98.44399		98.38091				0.00	0	0
Total BTC185 SPOT										0.00	0	0
Total For BTC185										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.90579		100.83220				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.93321		100.85717				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1: On 19/11/2018 Spot Bond				101.85574		101.78336				0.00	0	20,000,000
Total BWZJ18 SPOT										0.00	0	20,000,000
Total For BWZJ18										0.00	0	20,000,000
BWZJ1: On 10/11/2019 Spot Bond				102.12461		102.05146				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond				102.18060		102.10535				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	12.08073	100.00000	11.99314				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	12.01766	100.00000	11.93052				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	12.11226	100.00000	12.02445				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	12.11226	100.00000	12.02445				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	60.51603	100.00000	60.07729				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	18.61209	100.00000	18.47715				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			14.81500	101.05562	14.84000	100.91381				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				101.00121		100.91590				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			12.61500	98.55138	12.64000	98.41841				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				101.79118		101.69460			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			12.11500	102.93244	12.14000	102.78805			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				101.02416		100.92766			0.00	0	200,000,000
Total CBL20 SPOT									0.00	0	200,000,000
Total For CBL20									0.00	0	200,000,000
CBL22 On 06/05/2020 Spot Bond			9.54000	99.48438	9.56500	99.35002		381,600,000,000.00		40,000,000	20,000,000
Total CBL22 SPOT								381,600,000,000.00		40,000,000	20,000,000
Total For CBL22								381,600,000,000.00		40,000,000	20,000,000
CBL23 On 18/05/2018 Spot Bond				102.00913		101.93175			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 02/11/2020 Spot Bond				99.94968		99.87451			0.00	0	227,500,000
Total CBL24 SPOT									0.00	0	227,500,000
Total For CBL24									0.00	0	227,500,000
CBL25 On 06/05/2019 Spot Bond				102.18268		102.10848			0.00	400,000,000	100,000,000
Total CBL25 SPOT									0.00	400,000,000	100,000,000
Total For CBL25									0.00	400,000,000	100,000,000
CBL26 On 06/05/2021 Spot Bond			9.84000	106.48109	9.86500	106.31854			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				102.06743		101.99423			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.35000	110.89764	10.36500	110.73689			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			10.35000	107.63579	10.36500	107.47142			0.00	0	350,000,000
Total CCT02 SPOT									0.00	0	350,000,000
Total For CCT02									0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.42500	107.96016	10.44000	107.79117			0.00	0	3,240,000,000

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 CCT03 SPOT									0.00	0	3,240,000,000
Total For CCT03									0.00	0	3,240,000,000
CCT04 On 17/07/2027 Spot Bond			9.85500	101.51754	9.87000	101.38191			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				104.00267		103.92805			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	110.07210	10.00000	109.98590			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR16 On 22/09/2017 Spot Bond				101.19232		101.10613			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.20602		100.11747			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	66.70382	100.00000	66.22022			0.00	0	0
Total CGR18U SPOT									0.00	0	0
Total For CGR18U									0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	64.02094	100.00000	63.55678			0.00	0	0
Total CGR19U SPOT									0.00	0	0
Total For CGR19U									0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	59.68139	100.00000	59.24870			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.67104		100.57584			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				99.76882		102.53171			0.00	180,000,000	90,000,000
Total CGR23 SPOT									0.00	180,000,000	90,000,000
Total For CGR23									0.00	180,000,000	90,000,000
CGR24 On 08/02/2021 Spot Bond				101.18475		104.19250			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				101.10264		101.01150			0.00	0	0

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 CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond				102.10750		102.01633				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR28 On 08/02/2018 Spot Bond				99.81816		102.02307				0.00	0	0
Total CGR28 SPOT										0.00	0	0
Total For CGR28										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				99.76105		102.60880				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond				100.89196		100.81960				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond				100.36454		100.27426				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.93973		100.85584				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.97318		100.88604				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				101.81464		101.73235				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				103.51770		103.43222				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	33.19252	100.00000	32.95187				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.00030		99.92207				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00017		99.91978				0.00	0	0

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 CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00019		99.91636				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	23.79450	100.00000	23.62198				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	23.79450	100.00000	23.62198				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	23.79450	100.00000	23.62198				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	0.00000				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	26.31428	100.00000	26.12351				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	100.80727	10.11000	100.72625				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	140.64833	3.14000	140.59892				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.65000	137.25228	3.65000	137.19884				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	110.07200	10.00000	109.98600				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	110.07200	10.00000	109.98600				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			13.50000	98.34906	13.50000	98.24264				0.00	0	0

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 CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2018 Spot Bond			9.35000	104.04276	9.35000	103.96400				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			9.04500	104.21834	9.07000	104.10511				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN288 On 10/08/2017 Spot Bond				99.77279		102.01425				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				101.61891		101.54727				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	110.07200	10.00000	109.98600				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				101.20059		101.11795				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				154.95526		154.95526				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				101.37659		101.29885				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				156.41166		156.41166				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				154.57365		154.57365				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				155.72905		155.72905				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 14/11/2022 Spot Bond				102.14178		102.06263				0.00	0	0

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 CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.73500	97.26335	10.74500	97.14203				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.25500	98.73932	11.26500	98.61151				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond				101.21718		101.13331				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				102.09977		102.02229				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 30/04/2018 Spot Bond				100.00008		99.92346				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	102.17754	8.80500	102.10579				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/06/2018 Spot Bond				101.13423		101.05651				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				101.15084		101.07189				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				101.21489		101.13118				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				101.31568		101.23745				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				101.24826		101.16209				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 20/09/2018 Spot Bond				133.74741		133.74741				0.00	0	0

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 CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN333 On 28/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				102.10369		102.01184				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 20/12/2023 Spot Bond				101.29221		101.20276				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN342 On 20/12/2018 Spot Bond				101.03776		100.96717				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.27289		100.19153				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN344 On 28/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.06660		99.99984				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN351 On 30/04/2018 Spot Bond				100.00007		99.92907				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				101.01343		100.94464				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			9.91500	106.82284	9.92500	106.68981				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				101.08812		101.01380				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				99.80535		99.72177				0.00	0	0

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 CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.05500	108.79842	12.06500	108.64854				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				99.79786		99.71110				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.08500	102.45622	12.09500	102.31399				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 06/08/2023 Spot Bond				98.07342		97.98665				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.03329		100.04884				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				83.42517		83.34013				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				101.07424		101.00095				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				101.09307		101.01838				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				101.09323		101.01854				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			9.24000	105.48856	9.26500	105.33403				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond				97.75950		97.66506				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	101.79448	10.98000	101.70580				0.00	0	0

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 CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.00000	103.94593	11.00000	103.85523				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				101.20355		101.12066				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.84500	105.21340	11.85500	105.06711				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38(On 20/09/2024 Spot Bond				101.30089		101.21079				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				101.09294		101.01825				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38(On 26/01/2021 Spot Bond				100.04054		100.05155				0.00	200,000,000	100,000,000
Total CLN387 SPOT										0.00	200,000,000	100,000,000
Total For CLN387										0.00	200,000,000	100,000,000
CLN38(On 20/09/2019 Spot Bond				101.15408		101.07488				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN39(On 20/12/2019 Spot Bond				96.40000		96.40000				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN39(On 20/09/2022 Spot Bond				101.09860		101.02350				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN39(On 02/03/2018 Spot Bond				101.47464		101.40406				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN39(On 20/03/2020 Spot Bond				101.17628		101.09544				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN39(On 20/06/2020 Spot Bond				101.93116		101.83123				0.00	0	0

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 CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				102.03255		101.95774				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				102.02205		101.94765				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				101.09850		101.02340				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 21/02/2018 Spot Bond				102.19994		102.10930				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2020 Spot Bond				98.25000		98.25000				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				101.10403		101.02852				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				100.44316		100.35610				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				101.20361		101.12072				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				101.20914		101.12584				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.44489		100.35742				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				101.19256		101.11049				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				101.40235		101.30471				0.00	0	0

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 CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				101.24782		101.16165				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.46729		100.37459				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	115.66632	4.00000	115.66632				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				101.16365		101.07733				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				101.30309		101.21282				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	48.38558	7.01000	48.35864				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				101.31413		101.22304				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.07322		100.06415				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				110.54730		110.54730				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				106.51000		106.51000				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				107.56110		107.56110				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				104.14110		104.05878				0.00	0	0

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 CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				107.33250		107.33250				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				103.18137		103.10663				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 15/11/2020 Spot Bond				102.10070		102.02309				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN428 On 20/12/2020 Spot Bond				101.53463		101.42716				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				118.72054		118.72054				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				116.14307		116.14307				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				115.25712		115.25712				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				121.52148		121.52148				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				119.54812		119.54812				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				101.19812		101.11564				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				101.14834		101.06955				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				99.92532		99.85088				0.00	0	0

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 CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44(On 20/03/2021 Spot Bond				120.69164		120.69164				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44(On 20/03/2021 Spot Bond				102.08287		101.93449				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44(On 23/05/2021 Spot Bond				101.94513		101.86421				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44(On 24/05/2021 Spot Bond			9.84000	106.75751	9.86500	106.59352				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45(On 31/01/2022 Spot Bond			4.35000	136.70524	4.35000	136.64359				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45(On 31/01/2025 Spot Bond			6.31500	98.31665	6.31500	98.25672				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45(On 31/01/2025 Spot Bond			5.95500	100.71655	5.95500	100.65806				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45(On 04/05/2021 Spot Bond				101.89976		101.81953				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45(On 20/12/2021 Spot Bond				101.33859		101.24570				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45(On 17/11/2021 Spot Bond				101.99372		101.91813				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45(On 29/11/2021 Spot Bond				101.70384		101.62688				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46(On 29/11/2021 Spot Bond				101.68672		101.61060				0.00	0	0

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 CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond				102.24348		102.16019				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			10.41000	107.29654	10.43500	107.11623				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 23/02/2018 Spot Bond				101.74327		101.67129				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN463 On 13/03/2022 Spot Bond			9.66500	105.19332	9.67500	105.07546				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				101.20485		101.13276				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 21/02/2024 Spot Bond				101.90452		101.82679				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN466 On 27/03/2020 Spot Bond				100.87818		100.80704				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				100.88077		100.80717				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				100.91651		100.83964				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 07/05/2018 Spot Bond				99.84867		99.78351				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN470 On 17/05/2019 Spot Bond				101.96120		101.89178				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				102.16671		102.08362				0.00	0	0

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 CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 05/10/2022 Spot Bond				100.76006		100.68067				0.00	0	0
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0
CLN473 On 05/10/2022 Spot Bond			9.86500	102.72434	9.87500	102.56617				0.00	0	900,000,000
Total CLN474 SPOT										0.00	0	900,000,000
Total For CLN474										0.00	0	900,000,000
CLN474 On 23/06/2021 Spot Bond				101.84050		101.73854				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond				101.20914		101.12584				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	12.98121	100.00000	12.88350				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 05/10/2022 Spot Bond			9.72000	100.14923	9.73000	99.96471				0.00	0	0
Total CLN478 SPOT										0.00	0	0
Total For CLN478										0.00	0	0
CLN478 On 05/10/2022 Spot Bond				100.92878		100.85048				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN479 On 01/07/2022 Spot Bond			100.00000	19.04721	100.00000	18.86543				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond				101.15178		101.05091				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond				100.85987		100.78334				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond				100.86834		100.79099				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond				100.69966		100.62436				0.00	0	0

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 CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			9.34000	101.93177	9.36500	101.74856				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond				100.37953		100.30215				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.34500	101.55359	12.35500	101.38673				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				211.68032		211.06610				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				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.93000	96.77177	8.94500	96.60417				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			8.54500	182.78085	8.56000	182.45686				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			8.54500	183.27698	8.56000	182.95550				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				101.02786		100.95801				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				101.07106		100.99801				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				101.49820		101.42723				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				101.07100		100.99795				0.00	0	0

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 CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF14 On 20/06/2020 Spot Bond				101.10956		101.03364				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				102.16217		102.08366				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.44007		100.36029				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.23000	101.97561	8.24000	101.90006				0.00	0	900,000,000
Total COJ04 SPOT										0.00	0	900,000,000
Total For COJ04										0.00	0	900,000,000
COJ05 On 05/06/2023 Spot Bond			9.06000	115.87476	9.08500	115.66911				0.00	0	1,000,000,000
Total COJ05 SPOT										0.00	0	1,000,000,000
Total For COJ05										0.00	0	1,000,000,000
COJ07 On 23/03/2021 Spot Bond			9.45000	107.80595	9.47500	107.64713				0.00	0	1,800,000,000
Total COJ07 SPOT										0.00	0	1,800,000,000
Total For COJ07										0.00	0	1,800,000,000
COJ08 On 22/06/2026 Spot Bond			10.52500	106.48341	10.54000	106.30557				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			9.80500	103.26247	9.81500	103.13176				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.98000	99.23537	9.99000	99.11458				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			11.25500	96.82350	11.27000	96.64895				0.00	0	3,540,000,000
Total COT02 SPOT										0.00	0	3,540,000,000
Total For COT02										0.00	0	3,540,000,000
COT03 On 05/06/2028 Spot Bond			11.27500	90.22078	11.29000	90.05449				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			11.21500	99.85625	11.24000	99.65096				0.00	0	0

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 CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS001 On 31/03/2018 Spot Bond				100.83545		100.76176				0.00	0	0
Total CS001 SPOT										0.00	0	0
Total For CS001										0.00	0	0
CS002 On 17/12/2020 Spot Bond				101.07256		101.00122				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				100.73903		100.66666				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	19.12052	100.00000	18.94199				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	17.96355	100.00000	17.79582				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN38I On 10/06/2018 Spot Bond			100.00000	62.31842	100.00000	61.86661				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	62.70941	100.00000	62.25477				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.86500	102.10985	7.87500	102.04299				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	102.27666	6.86000	102.21967				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				101.48298		101.41439				0.00	0	0
Total DENG64 SPOT										0.00	0	0
Total For DENG64										0.00	0	0
DENG6 On 22/09/2017 Spot Bond				100.93474		100.86688				0.00	0	0
Total DENG65 SPOT										0.00	0	0
Total For DENG65										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				101.48298		101.41439				0.00	0	0

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 DENG67 SPOT										0.00	0	0
Total For DENG67										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				101.48298		101.41439				0.00	0	0
Total DENG68 SPOT										0.00	0	0
Total For DENG68										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				99.34619		99.27855				0.00	0	0
Total DENG69 SPOT										0.00	0	0
Total For DENG69										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.59925		100.52376				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	85.88576	100.00000	85.29750				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	85.88576	100.00000	85.29750				0.00	0	0
Total DLTB03/JIBAR SPOT										0.00	0	0
Total For DLTB03/JIBAR										0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	98.91599	100.00000	98.11828				0.00	0	0
Total DNG60U SPOT										0.00	0	0
Total For DNG60U										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				101.37520		101.27961				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.26241		100.14945				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL009 On 20/12/2019 Spot Bond				70.73266		70.54613				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL012 On 20/12/2021 Spot Bond				100.70889		100.57002				0.00	200,000,000	100,000,000
Total DOL012 SPOT										0.00	200,000,000	100,000,000
Total For DOL012										0.00	200,000,000	100,000,000
DV2021 On 18/06/2021 Spot Bond			9.01000	101.10741	9.03500	100.95382				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			8.51000	101.91309	8.53000	101.79752				0.00	0	50,000,000
Total DV22 SPOT										0.00	0	50,000,000
Total For DV22										0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22/R On 07/02/2020 Spot Bond			100.00000	21.04173	100.00000	20.90079			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			9.43500	106.64592	9.44500	106.52119			0.00	0	200,000,000
Total DV23 SPOT									0.00	0	200,000,000
Total For DV23									0.00	0	200,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	15.09906	100.00000	14.99793			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.09906	100.00000	14.99793			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			9.51500	105.19174	9.52500	105.06251			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	104.35285	9.69000	104.27105			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.35285	9.69000	104.27105			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			10.99500	98.76008	11.01000	98.57973		1,099,500,000,000.00		100,000,000	50,000,000
Total DV29 SPOT								1,099,500,000,000.00		100,000,000	50,000,000
Total For DV29								1,099,500,000,000.00		100,000,000	50,000,000
DV29/R On 18/02/2029 Spot Bond			10.10000	104.53658	10.10000	104.45125			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.53658	10.10000	104.45125			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02 On 24/08/2017 Spot Bond				101.50376		101.43936			0.00	0	0
Total DVC027 SPOT									0.00	0	0
Total For DVC027									0.00	0	0
DVC02 On 19/02/2018 Spot Bond				101.72969		101.66502			0.00	0	1,500,000,000
Total DVC028 SPOT									0.00	0	1,500,000,000
Total For DVC028									0.00	0	1,500,000,000
DVC25 On 29/08/2017 Spot Bond				101.49185		101.42934			0.00	0	0
Total DVC25 SPOT									0.00	0	0
Total For DVC25									0.00	0	0
DVC26 On 29/11/2017 Spot Bond				101.47269		101.40693			0.00	0	0
Total DVC26 SPOT									0.00	0	0
Total For DVC26									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.74038		100.67242			0.00	0	0

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 DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
DVF19 On 31/05/2019 Spot Bond				102.18816		102.12090				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond				101.54981		101.48031				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20B On 28/03/2020 Spot Bond				100.83185		100.76274				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				101.60455		101.53240				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				100.97319		100.90171				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.18000	113.87809	8.20000	113.74550			504,404,158,000.00		61,663,100	124,456,700
Total E170 SPOT									504,404,158,000.00		61,663,100	124,456,700
Total For E170									504,404,158,000.00		61,663,100	124,456,700
E170/R On 01/08/2020 Spot Bond			100.00000	21.04676	100.00000	20.90579			0.00		0	0
Total E170/R207 SPOT									0.00		0	0
Total For E170/R207									0.00		0	0
ECN20 On 14/03/2020 Spot Bond			8.90000	105.34583	8.92000	105.22454			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			9.05000	106.25986	9.07500	106.08883			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			9.45500	106.13276	9.46500	106.00367			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			3.68000	103.51039	3.68000	103.46986			0.00		0	0
Total ECN32 SPOT									0.00		0	0
Total For ECN32									0.00		0	0
EFS00E On 23/10/2023 Spot Bond				100.09697		99.99892			0.00		0	0

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 EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A: On 28/10/2023 Spot Bond				100.07748		99.99945			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0C: On 28/10/2023 Spot Bond			100.00000	16.74559	100.00000	16.62418			0.00	0	0
Total EFS0CU SPOT									0.00	0	0
Total For EFS0CU									0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.22000	98.96918	3.25000	98.48059			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	115.03493	2.25000	115.00274			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			3.22000	126.84079	3.22000	126.79577			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			3.23000	113.38468	3.23000	113.34434			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			3.25000	111.73335	3.25000	111.69328			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			3.32000	103.35314	3.32000	103.31548		3,320,000,000,000.00	1,000,000,000	500,000,000	
Total EL31 SPOT								3,320,000,000,000.00	1,000,000,000	500,000,000	
Total For EL31								3,320,000,000,000.00	1,000,000,000	500,000,000	
EL36 On 31/01/2036 Spot Bond			3.21000	99.71898	3.24000	99.24456			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	115.03493	2.25000	115.00274			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.04000	103.99238	9.06500	103.85147			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			9.12000	108.94924	9.14500	108.79209		1,824,000,000,000.00	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 EMM02 SPOT									1,824,000,000,000.00	200,000,000	100,000,000
Total For EMM02									1,824,000,000,000.00	200,000,000	100,000,000
EMM03 On 04/05/2024 Spot Bond			10.32500	101.05676	10.34000	100.90267			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.78000	95.72429	10.79500	95.64259			1,264,851,896,000.00	117,333,200	58,666,600
Total EMM04 SPOT									1,264,851,896,000.00	117,333,200	58,666,600
Total For EMM04									1,264,851,896,000.00	117,333,200	58,666,600
EMM05 On 17/04/2029 Spot Bond			11.04500	101.48458	11.06000	101.33600			530,160,000,000.00	48,000,000	2,640,071,531
Total EMM05 SPOT									530,160,000,000.00	48,000,000	2,640,071,531
Total For EMM05									530,160,000,000.00	48,000,000	2,640,071,531
EMM06 On 23/06/2025 Spot Bond			10.42500	100.49814	10.44000	100.36746			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			10.27500	101.44432	10.29000	101.30640			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			11.06500	90.09529	11.07500	89.98372			0.00	0	0
Total EMM07P SPOT									0.00	0	0
Total For EMM07P									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				101.57485		101.50417			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.09191		100.03142			0.00	0	0
Total EPF004 SPOT									0.00	0	0
Total For EPF004									0.00	0	0
EPF006 On 19/08/2018 Spot Bond				101.78807		101.71852			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				101.49048		101.41907			0.00	0	0
Total EPF007 SPOT									0.00	0	0
Total For EPF007									0.00	0	0
EPF008 On 12/09/2019 Spot Bond				101.36239		101.28985			0.00	2,000,000,000	500,000,000
Total EPF008 SPOT									0.00	2,000,000,000	500,000,000
Total For EPF008									0.00	2,000,000,000	500,000,000
EPF009 On 30/03/2018 Spot Bond				100.78958		100.72037			0.00	0	0

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 EPF009 SPOT									0.00	0	0
Total For EPF009									0.00	0	0
EPF010 On 07/11/2019 Spot Bond				99.83955		99.77054			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				101.28833		101.21424			0.00	0	0
Total EPF011 SPOT									0.00	0	0
Total For EPF011									0.00	0	0
EPF012 On 01/09/2018 Spot Bond			100.00000	44.04448	100.00000	43.72516			0.00	0	0
Total EPF012 SPOT									0.00	0	0
Total For EPF012									0.00	0	0
EPF021 On 01/09/2019 Spot Bond			100.00000	24.23655	100.00000	24.06083			0.00	0	0
Total EPF021 SPOT									0.00	0	0
Total For EPF021									0.00	0	0
EPFC22 On 06/09/2017 Spot Bond				101.32473		101.25700			0.00	0	0
Total EPFC22 SPOT									0.00	0	0
Total For EPFC22									0.00	0	0
EPFC23 On 06/11/2017 Spot Bond				99.85146		99.78751			0.00	0	0
Total EPFC23 SPOT									0.00	0	0
Total For EPFC23									0.00	0	0
EPFC24 On 02/03/2018 Spot Bond				101.41048		101.34321			0.00	0	0
Total EPFC24 SPOT									0.00	0	0
Total For EPFC24									0.00	0	0
EPFC25 On 06/09/2017 Spot Bond				103.35281		103.28438			0.00	0	0
Total EPFC25 SPOT									0.00	0	0
Total For EPFC25									0.00	0	0
EPFC26 On 03/11/2017 Spot Bond				99.93565		99.87140			0.00	0	0
Total EPFC26 SPOT									0.00	0	0
Total For EPFC26									0.00	0	0
EQS05 On 28/04/2019 Spot Bond			100.00000	29.33132	100.00000	29.11867		8,000,000,000,000.00	80,000,000	40,000,000	
Total EQS05 SPOT								8,000,000,000,000.00	80,000,000	40,000,000	
Total For EQS05								8,000,000,000,000.00	80,000,000	40,000,000	
EQS06 On 09/04/2020 Spot Bond				96.55105		96.45357			0.00	0	0
Total EQS06 SPOT								0.00	0	0	
Total For EQS06								0.00	0	0	
EQS07 On 09/04/2018 Spot Bond			12.11500	100.41183	12.14000	100.29904			0.00	0	0

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 EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08, On 04/10/2018 Spot Bond				99.54012		99.45741				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	41.61338	100.00000	41.31168				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	41.70311	100.00000	41.40076				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
ERS3B, On 17/08/2019 Spot Bond				101.91192		101.83967				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				101.95397		101.87699				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				102.01414		101.93771				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C, On 17/05/2019 Spot Bond				102.15757		102.07213				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	110.07200	10.00000	109.98600				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1, On 17/08/2017 Spot Bond				101.84054		101.77120				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1, On 17/08/2018 Spot Bond				101.70886		101.63962				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1, On 17/08/2017 Spot Bond				101.76891		101.70249				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA2, On 17/08/2018 Spot Bond				102.03918		101.97134				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/08/2020 Spot Bond				101.48610		101.41308			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				102.30445		102.23474			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				101.89148		101.82005			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ES18 On 20/04/2018 Spot Bond			7.98500	103.42544	8.01000	103.34150		2,395,500,000,000.00	300,000,000	41,200,000,000	
Total ES18 SPOT								2,395,500,000,000.00	300,000,000	41,200,000,000	
Total For ES18								2,395,500,000,000.00	300,000,000	41,200,000,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	102.55205	9.25000	102.47607		0.00	0	0	
Total ES18/R204 SPOT								0.00	0	0	
Total For ES18/R204								0.00	0	0	
ES23 On 25/01/2023 Spot Bond			8.87500	104.96201	8.88500	104.84373		1,118,690,200,000.00	126,049,600	3,247,276,500	
Total ES23 SPOT								1,118,690,200,000.00	126,049,600	3,247,276,500	
Total For ES23								1,118,690,200,000.00	126,049,600	3,247,276,500	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.15922	10.00000	100.07958		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			9.66500	92.05671	9.68000	91.90476		2,672,847,051,500.00	276,549,100	12,450,000,000	
Total ES26 SPOT								2,672,847,051,500.00	276,549,100	12,450,000,000	
Total For ES26								2,672,847,051,500.00	276,549,100	12,450,000,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.55668	7.85000	102.49197		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			10.73500	78.24087	10.75000	78.08189		8,529,613,408,500.00	794,561,100	59,160,833,700	
Total ES33 SPOT								8,529,613,408,500.00	794,561,100	59,160,833,700	
Total For ES33								8,529,613,408,500.00	794,561,100	59,160,833,700	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.79952	7.50000	102.73783		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			10.98500	81.20869	10.99500	81.06836		5,467,770,568,000.00	497,748,800	15,938,614,800	
Total ES42 SPOT								5,467,770,568,000.00	497,748,800	15,938,614,800	
Total For ES42								5,467,770,568,000.00	497,748,800	15,938,614,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES42/R On 25/04/2042 Spot Bond			8.50000	102.23069	8.50000	102.16096			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.33185		100.25192			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				101.07658		101.00312			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				101.10963		101.03371			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	46.08375	100.00000	45.74965			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	24.19021	100.00000	24.01483			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	15.32615	100.00000	15.21503			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	11.78355	100.00000	11.69811			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	14.47177	100.00000	14.36685			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	11.48582	100.00000	11.40255			0.00	0	0
Total FIF06U SPOT									0.00	0	0
Total For FIF06U									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				101.76171		101.69022			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				101.64069		101.57194			0.00	0	0
Total FIFB06 SPOT									0.00	0	0
Total For FIFB06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB07 On 27/11/2017 Spot Bond				101.58340		101.51231			0.00	0	0
Total FIFB07 SPOT									0.00	0	0
Total For FIFB07									0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				101.56826		101.49545			0.00	400,000,000	200,000,000
Total FIFB08 SPOT									0.00	400,000,000	200,000,000
Total For FIFB08									0.00	400,000,000	200,000,000
FIFB09 On 27/06/2019 Spot Bond				100.90480		100.83130			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				101.56106		101.48876			0.00	2,000,000,000	500,000,000
Total FIFB10 SPOT									0.00	2,000,000,000	500,000,000
Total For FIFB10									0.00	2,000,000,000	500,000,000
FIFB11 On 07/02/2020 Spot Bond				99.84005		99.77129			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				101.94869		101.87722			0.00	0	0
Total FIFB12 SPOT									0.00	0	0
Total For FIFB12									0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	5.82535	100.00000	5.79082			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	13.20273	100.00000	13.10700			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	29.51451	100.00000	29.30053			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			8.91500	100.38145	8.94000	100.27758			0.00	0	406,300,000
Total FRB05 SPOT									0.00	0	406,300,000
Total For FRB05									0.00	0	406,300,000
FRB11 On 11/12/2017 Spot Bond				101.87462		101.80301			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2019 Spot Bond				102.00733		101.93263			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB13 On 02/06/2021 Spot Bond				98.43456		98.35312			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			10.44000	100.22137	10.46500	100.06087			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				103.37723		103.29477			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				101.56272		101.47743			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				100.63513		100.54679			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	11.54981	100.00000	11.46607			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				102.60002		102.51148			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			11.14000	107.18028	11.16500	107.00897			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				102.01694		101.92783			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				102.11216		102.02236			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				101.66710		101.57703			0.00	0	20,000,000
Total FRB22 SPOT									0.00	0	20,000,000
Total For FRB22									0.00	0	20,000,000
FRBC2 On 21/12/2018 Spot Bond			9.92500	103.92172	9.95000	103.80668			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2: On 21/12/2018 Spot Bond				103.34158		102.99214			0.00	768,000,000	384,000,000
Total FRBC22 SPOT									0.00	768,000,000	384,000,000
Total For FRBC22									0.00	768,000,000	384,000,000
FRBI22 On 31/01/2022 Spot Bond			3.25000	143.13386	3.25000	143.08210			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.67000	276.28827	3.67000	276.17982			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.85500	116.10103	3.85500	116.05333		98,688,000,000,000.00	25,600,000,000	25,600,000,000	
Total FRBI25 SPOT								18,688,000,000,000.00	25,600,000,000	25,600,000,000	
Total For FRBI25								18,688,000,000,000.00	25,600,000,000	25,600,000,000	
FRBI28 On 31/03/2028 Spot Bond			4.11000	159.34282	4.11000	159.27465			0.00	0	39,500,000
Total FRBI28 SPOT									0.00	0	39,500,000
Total For FRBI28									0.00	0	39,500,000
FRBI29 On 31/03/2029 Spot Bond			100.00000	1.92835	100.00000	1.89260		620,000,000,000,000.00	46,200,000,000	46,200,000,000	
Total FRBI29 SPOT								10,000,000,000,000.00	46,200,000,000	46,200,000,000	
Total For FRBI29								10,000,000,000,000.00	46,200,000,000	46,200,000,000	
FRBI33 On 07/12/2033 Spot Bond			4.36000	189.41265	4.36000	189.32781			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			4.40500	87.00929	4.40000	87.04879			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			4.41000	88.27212	4.41000	88.23223			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ0: On 30/11/2020 Spot Bond			8.93000	75.99155	8.93000	75.89004			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0: On 28/10/2024 Spot Bond			10.05000	50.53808	10.05000	50.51725			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			10.08000	49.85828	10.08000	49.84109			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC05 On 13/10/2017 Spot Bond			100.00000	85.02816	100.00000	84.45105			0.00	0	0
Total FRC05U SPOT									0.00	0	0
Total For FRC05U									0.00	0	0
FRC06 On 31/12/2017 Spot Bond			100.00000	87.83962	100.00000	87.22963			0.00	0	0
Total FRC06U SPOT									0.00	0	0
Total For FRC06U									0.00	0	0
FRC10 On 03/06/2021 Spot Bond				101.80881		101.71605			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC13 On 20/09/2017 Spot Bond				101.49653		101.39193			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC14 On 20/09/2017 Spot Bond				101.09537		101.02052			0.00	0	0
Total FRC144 SPOT									0.00	0	0
Total For FRC144									0.00	0	0
FRC14 On 20/09/2017 Spot Bond				102.44468		102.44468			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0
FRC15 On 20/09/2017 Spot Bond				101.18395		101.10254			0.00	0	0
Total FRC150 SPOT									0.00	0	0
Total For FRC150									0.00	0	0
FRC15 On 20/09/2017 Spot Bond			5.76400	98.00000	5.76400	98.00000			0.00	0	0
Total FRC151 SPOT									0.00	0	0
Total For FRC151									0.00	0	0
FRC15 On 20/12/2017 Spot Bond				101.19506		101.11283			0.00	0	0
Total FRC152 SPOT									0.00	0	0
Total For FRC152									0.00	0	0
FRC15 On 20/12/2017 Spot Bond				101.10758		101.03183			0.00	0	0
Total FRC153 SPOT									0.00	0	0
Total For FRC153									0.00	0	0
FRC15 On 20/12/2017 Spot Bond				101.13749		101.05952			0.00	0	0
Total FRC154 SPOT									0.00	0	0
Total For FRC154									0.00	0	0
FRC15 On 20/12/2017 Spot Bond				101.43044		101.33076			0.00	0	0
Total FRC155 SPOT									0.00	0	0
Total For FRC155									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC16 On 20/12/2017 Spot Bond				101.12088		101.04414				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16 On 20/03/2018 Spot Bond				101.06780		100.99500				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16 On 20/03/2018 Spot Bond				101.06891		100.99602				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16 On 20/03/2018 Spot Bond				101.46945		101.36690				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16 On 20/06/2018 Spot Bond				101.07498		100.99885				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			4.41000	111.79305	4.41000	111.74208				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17 On 20/06/2018 Spot Bond				101.14863		101.06984				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17 On 20/06/2018 Spot Bond				101.13599		101.05709				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17 On 21/02/2018 Spot Bond				100.63345		100.55630				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17 On 20/06/2018 Spot Bond				101.14863		101.06984				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17 On 20/09/2018 Spot Bond				101.09316		101.01847				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17 On 20/09/2018 Spot Bond				101.07210		100.99897				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC171 On 06/08/2023 Spot Bond				102.02048		101.93544			0.00	0	500,000,000
Total FRC178 SPOT									0.00	0	500,000,000
Total For FRC178									0.00	0	500,000,000
FRC171 On 20/09/2020 Spot Bond				101.22240		101.13812			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC181 On 06/08/2023 Spot Bond				110.11617		110.11617			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				104.34613		104.26669			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0
FRC181 On 20/12/2018 Spot Bond				101.37415		101.27865			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC181 On 20/03/2019 Spot Bond				101.11510		101.03703			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC181 On 20/03/2019 Spot Bond				101.13763		101.05966			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC191 On 02/04/2019 Spot Bond				100.76836		100.69415			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0
FRC191 On 25/11/2020 Spot Bond			10.00000	110.07200	10.00000	109.98600			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC191 On 20/06/2024 Spot Bond				101.19045		101.10855			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC201 On 20/06/2019 Spot Bond				101.61944		101.54470			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC201 On 20/09/2021 Spot Bond			100.00000	13.62635	100.00000	13.52756			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC201 On 20/09/2021 Spot Bond			100.00000	12.77340	100.00000	12.68079			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC209 On 07/10/2020 Spot Bond				103.29552		103.20693			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	24.40443	100.00000	24.22750			0.00	0	0
FRC210 On 20/12/2019 Spot Bond				101.17072		101.09029			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC211 On 29/10/2017 Spot Bond			100.00000		100.00000	99.45355			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC212 On 07/05/2020 Spot Bond				102.14924		102.07724			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	14.53711	100.00000	14.43171			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC214 On 07/11/2017 Spot Bond			100.00000	100.30993	100.00000	99.51382			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC215 On 07/11/2019 Spot Bond				102.14920		102.07720			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	100.30257	100.00000	99.50652			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC217 On 07/11/2017 Spot Bond				102.14461		102.07278			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC218 On 07/11/2017 Spot Bond				102.05044		101.98203			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC219 On 04/11/2019 Spot Bond				99.90608		102.18640			0.00	0	0
Total FRC219 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 FRC219										0.00	0	0
FRC22 On 04/11/2017 Spot Bond				99.91135		102.07007				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22 On 31/01/2022 Spot Bond			3.76000	140.11095	3.76000	140.05447				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22 On 20/05/2020 Spot Bond				101.81907		101.74508				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23 On 25/06/2018 Spot Bond				100.90691		100.83539				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23 On 31/01/2022 Spot Bond			4.62000	135.17861	4.62000	135.11468				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23 On 20/12/2020 Spot Bond				101.64136		101.52594				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23 On 08/02/2020 Spot Bond				112.12263		112.12263				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				115.21746		115.21746				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				112.70055		112.70055				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				116.00255		116.00255				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				115.10071		115.10071				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				112.06665		112.06665				0.00	0	0
Total FRC241 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 FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				111.64966		111.64966				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				100.70060		100.54080				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				112.00849		112.00849				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				100.69436		100.53615				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				100.57214		100.44495				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				111.67767		111.67767				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.72101		100.72101				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				113.47184		113.47184				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				94.64979		94.64979				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				102.28454		102.19970				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				101.09166		101.01722				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				100.80610		100.73542				0.00	0	0
Total FRC254 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 FRC254									0.00	0	0
FRC25 On 05/10/2022 Spot Bond				100.14817	100.00000	1.16938			0.00	0	1,000,000,000
Total FRC255 SPOT									0.00	0	1,000,000,000
Total For FRC255									0.00	0	1,000,000,000
FRC46 On 10/09/2017 Spot Bond				101.33909		101.26175			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC61 SPOT									0.00	0	0
Total For FRC61									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.28000	137.10427	4.28000	137.04322			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			4.34000	136.76216	4.34000	136.70060			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			4.32000	136.87610	4.32000	136.81470			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRD01 On 31/10/2020 Spot Bond				99.99977		99.90954			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	41.21061	100.00000	40.91183			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD15U On 31/12/2017 Spot Bond			100.00000	88.05215	100.00000	87.44068			0.00	0	0
Total FRD15U SPOT									0.00	0	0
Total For FRD15U									0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	13.54250	100.00000	13.27340			0.00	0	0
Total FRD17U SPOT									0.00	0	0
Total For FRD17U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.09000	84.82912	4.09000	84.79312		143,968,000,000,000.00	35,200,000,000	35,200,000,000	
Total FRI33 SPOT								13,968,000,000,000.00	35,200,000,000	35,200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRI33										13,968,000,000,000.00	35,200,000,000	35,200,000,000
FRI38 On 31/01/2038 Spot Bond			4.15000	97.53403	4.18000	97.04184				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				102.20687		102.14411				0.00	0	14,000,000,000
Total FRJ18 SPOT										0.00	0	14,000,000,000
Total For FRJ18										0.00	0	14,000,000,000
FRJ19 On 04/04/2019 Spot Bond				100.93649		100.86962				0.00	0	500,000,000
Total FRJ19 SPOT										0.00	0	500,000,000
Total For FRJ19										0.00	0	500,000,000
FRJ20 On 20/09/2020 Spot Bond				100.43087		100.36334				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				100.35573		100.28692				0.00	80,000,000	40,000,000
Total FRJ21 SPOT										0.00	80,000,000	40,000,000
Total For FRJ21										0.00	80,000,000	40,000,000
FRJ22 On 07/03/2022 Spot Bond				101.61851		101.54806				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				102.41013		102.33524				0.00	0	190,000,000
Total FRJ25 SPOT										0.00	0	190,000,000
Total For FRJ25										0.00	0	190,000,000
FRJ27 On 25/01/2027 Spot Bond				100.36692		100.23503				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	7.26164	100.00000	7.22038				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	7.26164	100.00000	7.22038				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			2.74800	105.42271	2.74800	105.41157				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			3.07000	115.54116	3.10000	114.94945				0.00	0	0
Total FRS101 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 FRS101										0.00	0	0
FRS101 On 23/01/2024 Spot Bond				100.16030		100.09188				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond				100.16030		100.09188				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			3.21000	112.99409	3.24000	112.41647				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			3.37000	213.76170	3.37000	213.68296				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			4.16500	97.30885	4.19500	96.81790				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			3.40000	212.96939	3.40000	212.89041				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00032		99.91729				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			3.66500	117.61837	3.66500	117.57186				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.37500	110.07784	3.40500	109.51635				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.37500	110.07784	3.40500	109.51635				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.52000	209.83571	3.52000	209.75587				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.57000	208.54666	3.57000	208.46645				0.00	0	0
Total FRS121 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 FRS121										0.00	0	0
FRS12: On 31/01/2025 Spot Bond			3.19500	106.34238	3.19500	106.30440				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12: On 07/12/2033 Spot Bond			3.60000	207.77785	3.60000	207.69747				0.00	0	1,000,000,000
Total FRS123 SPOT										0.00	0	1,000,000,000
Total For FRS123										0.00	0	1,000,000,000
FRS12: On 31/01/2038 Spot Bond			4.28500	95.52996	4.31500	95.04882				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12: On 31/03/2028 Spot Bond			3.86500	162.89892	3.86500	162.83243				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12: On 31/01/2038 Spot Bond			4.10000	98.28926	4.13000	97.79290				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12: On 31/03/2028 Spot Bond			3.84000	163.26692	3.84000	163.20061				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13: On 11/11/2015 Spot Bond				115.12767						0.00	0	0
FRS13: On 11/08/2017 Spot Bond			100.00000	101.24867	100.00000	100.44723				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			3.90000	162.38532	3.90000	162.31858				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13: On 07/12/2033 Spot Bond			4.11000	195.22474	4.11000	195.14118				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13: On 24/03/2020 Spot Bond				100.05612		100.05612				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.03000	99.35854	4.06000	98.85629				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.28500	95.52996	4.31500	95.04882				0.00	0	0

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 FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.81000	102.81226	3.84000	102.29092				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.71000	165.19614	3.71000	165.13075				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.88000	200.76721	3.88000	200.68500				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			3.84000	163.26692	3.84000	163.20061				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.84000	163.26692	3.84000	163.20061				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.13000	159.05652	4.13000	158.98821				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.96500	115.23261	3.96500	115.18424				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.46000	141.88012	3.46000	141.82639				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 06/05/2021 Spot Bond				108.97800		108.98300				0.00	0	0
Total FRS148 SPOT										0.00	0	0
Total For FRS148										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.19000	158.20119	4.19000	158.13250				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.23000	157.63394	4.23000	157.56498				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.93500	115.46874	3.93500	115.42054				0.00	0	0

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 FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.20000	158.05915	4.20000	157.99038				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.24000	157.49249	4.24000	157.42346				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 19/05/2019 Spot Bond				106.26192		106.26192				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS157 On 20/06/2022 Spot Bond				152.27306		152.27306				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond				71.08661		71.08661				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond				100.41108		100.41108				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond				98.04118		98.04118				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond				86.07277		86.07277				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond				84.44213		84.44213				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond				85.32725		85.32725				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond				84.51853		84.51853				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 07/12/2023 Spot Bond			3.08000	285.19459	3.08000	285.09619				0.00	0	0

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 FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.97000	286.89268	2.97000	286.79623			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.69000	275.99222	3.69000	275.88342			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			3.42000	142.11794	3.42000	142.06460			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				100.08984		100.02233			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			2.95000	144.94712	2.95000	144.89825			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				99.90808		102.13976			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			3.05000	111.22307	3.08000	110.56823			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			2.89000	116.43067	2.89000	116.39230			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			3.12500	122.05345	3.12500	122.01055			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				99.70865		99.70537			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.15500	121.80221	3.15500	121.75909			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			3.88000	273.19845	3.88000	273.08658			0.00	0	0

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 FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				102.07025		102.00106				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				101.60917		101.53683				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRX17 On 15/09/2017 Spot Bond			6.95000	103.34481	6.96000	103.28496				0.00	0	0
Total FRX17 SPOT										0.00	0	0
Total For FRX17										0.00	0	0
FRX18 On 14/04/2018 Spot Bond			7.59500	105.03264	7.62000	104.95108				0.00	0	0
Total FRX18 SPOT										0.00	0	0
Total For FRX18										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.94000	104.04282	7.96000	103.93490				0.00	0	0
Total FRX19 SPOT										0.00	0	0
Total For FRX19										0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.21000	104.35349	8.23500	104.21534				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			8.91500	98.17169	8.92500	98.05997				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			9.27500	109.21717	9.29000	109.05332				0.00	0	0
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.78500	101.41560	9.80000	101.24774				0.00	0	1,380,000,000
Total FRX26 SPOT										0.00	0	1,380,000,000
Total For FRX26										0.00	0	1,380,000,000
FRX27 On 07/03/2027 Spot Bond			9.78500	106.50799	9.80000	106.33147				0.00	0	0
Total FRX27 SPOT										0.00	0	0
Total For FRX27										0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.15000	97.20228	10.17000	96.98556				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			10.25500	98.72174	10.27000	98.53574				0.00	0	3,990,000,000

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 FRX31 SPOT										0.00	0	3,990,000,000
Total For FRX31										0.00	0	3,990,000,000
FRX32 On 31/03/2032 Spot Bond			10.16500	106.15423	10.17500	105.99110				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			10.86500	77.37226	10.87500	77.23737				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A5 On 20/09/2018 Spot Bond				101.12345		101.05524				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				101.32919		101.25879				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				101.09316		101.01847				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				101.23707		101.15172				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				101.57628		101.50982				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				101.60337		101.53527				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				101.73313		101.66288				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				101.78082		101.70849				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				101.99057		101.90910				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	10.22898	100.00000	10.15482				0.00	0	0

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 FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2020 Spot Bond			100.00000	10.22898	100.00000	10.15482				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	10.22898	100.00000	10.15482				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	10.22898	100.00000	10.15482				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	10.22898	100.00000	10.15482				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	19.91682	100.00000	19.77242				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	9.48807	100.00000	9.41928				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	16.81630	100.00000	16.69439				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	16.91728	100.00000	16.79462				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	17.11921	100.00000	16.99509				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	17.37162	100.00000	17.24568				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	17.67453	100.00000	17.54639				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	28.02531	100.00000	27.82213				0.00	0	0

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 FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	11.68151	100.00000	11.59681				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	9.12324	100.00000	9.05710				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	12.22651	100.00000	12.13787				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	12.32559	100.00000	12.23624				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	12.52378	100.00000	12.43298				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	12.77151	100.00000	12.67891				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	13.06878	100.00000	12.97403				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	14.55513	100.00000	14.44961				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.42501		100.34845				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GH31A On 25/02/2018 Spot Bond				101.76451		101.69896				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2020 Spot Bond				101.64285		101.57287				0.00	300,000,000	100,000,000
Total GH31A2 SPOT										0.00	300,000,000	100,000,000
Total For GH31A2										0.00	300,000,000	100,000,000
GH31A On 25/02/2020 Spot Bond				101.66108		101.59027				0.00	0	0

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 GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond				101.77956		101.70336				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				101.92530		101.84245				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				102.01635		101.92934				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	13.36136	100.00000	13.26449				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT41 On 06/09/2017 Spot Bond				101.16901		101.10525				0.00	1,240,000,000	1,240,000,000
Total GPT41 SPOT										0.00	1,240,000,000	1,240,000,000
Total For GPT41										0.00	1,240,000,000	1,240,000,000
GRB01 On 08/12/2019 Spot Bond			100.00000	22.67955	100.00000	22.51513				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	92.09787	100.00000	91.42399				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	30.99180	100.00000	30.76712				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	18.75503	100.00000	18.61905				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	31.64792	100.00000	31.41847				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	19.03120	100.00000	18.89323				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	4.40685	100.00000	4.38181				0.00	0	0

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 GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB10 On 31/07/2017 Spot Bond			100.00000	100.00000	100.00000	99.18478				0.00	0	0
Total GRB10U SPOT										0.00	0	0
Total For GRB10U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	70.50954	100.00000	70.10898				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	44.44444	100.00000	44.29658				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	35.25477	100.00000	35.05449				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	29.62963	100.00000	19.68737				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	17.62739	100.00000	17.52725				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	13.16872	100.00000	8.74994				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	8.84723	100.00000	8.79697				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	5.85927	100.00000	3.89319				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	4.40685	100.00000	4.38181				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	17.01608	100.00000	16.85985				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	12.24988	100.00000	12.13741				0.00	0	0

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 GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	9.78306	100.00000	9.69323				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	10.97609	100.00000	10.87360				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.24298		100.11772				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.14703		100.01550				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.15505		100.01957				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2017 Spot Bond			100.00000	81.95807	100.00000	81.41650				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				101.51154		101.44754				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				101.79970		101.72654				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				101.50429		101.43633				0.00	85,000,000	42,500,000
Total GRT08 SPOT										0.00	85,000,000	42,500,000
Total For GRT08										0.00	85,000,000	42,500,000
GRT09 On 15/10/2018 Spot Bond				101.06141		100.99473				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				101.89625		101.82687				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				101.91251		101.84116				0.00	0	220,000,000

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 GRT11 SPOT										0.00	0	220,000,000
Total For GRT11										0.00	0	220,000,000
GRT12 On 24/06/2020 Spot Bond				101.23544		101.16378				0.00	0	800,000,000
Total GRT12 SPOT										0.00	0	800,000,000
Total For GRT12										0.00	0	800,000,000
GRT13 On 15/04/2020 Spot Bond				100.39792		100.32720				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				101.20168		101.12934				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				100.51899		100.44838				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				100.40713		100.33428				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			9.38500	106.42416	9.39500	106.29680				0.00	0	490,000,000
Total GRT17 SPOT										0.00	0	490,000,000
Total For GRT17										0.00	0	490,000,000
GRT18 On 13/03/2020 Spot Bond				101.18944		101.11989				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				101.39424		101.32229				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				100.76290		100.68923				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			10.07500	101.74368	10.09000	101.59068				0.00	0	1,660,000,000
Total GRT21 SPOT										0.00	0	1,660,000,000
Total For GRT21										0.00	0	1,660,000,000
GRX01 On 03/07/2032 Spot Bond			100.00000	0.00009	100.00000	0.00009				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC1M1 On 31/10/2017 Spot Bond				117.35137		117.25068				0.00	0	0

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 HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HC1M2 On 31/10/2017 Spot Bond				112.46575		112.36301				0.00	0	0
Total HC1M2 SPOT										0.00	0	0
Total For HC1M2										0.00	0	0
HC1M3 On 31/10/2017 Spot Bond				102.33783		102.26632				0.00	0	0
Total HC1M3 SPOT										0.00	0	0
Total For HC1M3										0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				100.67631		100.60670				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				101.12218		101.05206				0.00	0	0
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	23.74307	100.00000	23.57093				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				101.20306		101.13265				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				99.95616		99.89023				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				99.65266		99.58511				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				100.55311		100.48069				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				100.55824		100.48501				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				100.56422		100.49009				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.42846	100.00000	9.36011				0.00	0	0

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 HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.42846	100.00000	9.36011			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.12341	100.00000	10.05001			0.00	0	0
Total HM1D4U SPOT									0.00	0	0
Total For HM1D4U									0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.12341	100.00000	10.05001			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	10.97277	100.00000	10.89321			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	110.07200	10.00000	109.98600			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				101.97151		101.89086			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				101.90111		101.82993			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.45508		100.37206			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				100.41424		100.33875			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF10 On 17/02/2018 Spot Bond				101.77893		101.71210			0.00	0	0
Total HPF10 SPOT									0.00	0	0
Total For HPF10									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.22000	103.99591	8.24000	103.87286		43,444,344,000,000.00	5,285,200,000	12,975,200,000	
Total HWAY20 SPOT								13,444,344,000,000.00	5,285,200,000	12,975,200,000	
Total For HWAY20								13,444,344,000,000.00	5,285,200,000	12,975,200,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	17.67318	100.00000	17.55481		0.00	0	0	

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 HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.12000	284.58010	3.12000	284.48099			0.00	0	0
Total HWAY23 SPOT									0.00	0	0
Total For HWAY23									0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			2.83000	294.51027	2.83000	294.41460			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			3.17000	99.30395	3.17000	99.26911			0.00	0	1,600,000,000
Total HWAY33 SPOT									0.00	0	1,600,000,000
Total For HWAY33									0.00	0	1,600,000,000
HWAY3 On 31/07/2034 Spot Bond			10.61500	89.35697	10.63000	89.17322		67,530,366,882,000.00	6,361,786,800	9,281,786,800	
Total HWAY34 SPOT								7,530,366,882,000.00	6,361,786,800	9,281,786,800	
Total For HWAY34								7,530,366,882,000.00	6,361,786,800	9,281,786,800	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.25009	100.00000	9.18813		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			10.58500	89.35789	10.60000	89.17208		56,422,284,000,000.00	5,330,400,000	5,330,400,000	
Total HWAY35 SPOT								6,422,284,000,000.00	5,330,400,000	5,330,400,000	
Total For HWAY35								6,422,284,000,000.00	5,330,400,000	5,330,400,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.25004	100.00000	9.18808		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				100.39650		100.32610		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				101.11173		101.04193		0.00	2,000,000,000	500,000,000	
Total HWF09 SPOT								0.00	2,000,000,000	500,000,000	
Total For HWF09								0.00	2,000,000,000	500,000,000	
HWF10 On 30/09/2019 Spot Bond			100.00000	22.77516	100.00000	22.61005		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	110.07200	10.00000	109.98600		0.00	0	0	
Total HWY023/R197 SPOT								0.00	0	0	
Total For HWY023/R197								0.00	0	0	
l2025 On 31/01/2025 Spot Bond			2.51500	127.28998	2.51500	127.25160		14,688,606,000,000.00	5,840,400,000	65,756,900,000	

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 I2025 SPOT									14,688,606,000,000.00	5,840,400,000	65,756,900,000
Total For I2025									14,688,606,000,000.00	5,840,400,000	65,756,900,000
I2029 On 31/03/2029 Spot Bond			2.54000	99.10715	2.54000	99.07729			0.00	0	36,771,900,000
Total I2029 SPOT									0.00	0	36,771,900,000
Total For I2029									0.00	0	36,771,900,000
I2033 On 28/02/2033 Spot Bond			2.54000	103.75140	2.54000	103.72025			19,304,000,000.00	7,600,000	71,003,800,000
Total I2033 SPOT									19,304,000,000.00	7,600,000	71,003,800,000
Total For I2033									19,304,000,000.00	7,600,000	71,003,800,000
I2038 On 31/01/2038 Spot Bond			2.45000	127.67528	2.48000	127.01649			22,852,620,000,000.00	9,327,600,000	154,733,900,000
Total I2038 SPOT									22,852,620,000,000.00	9,327,600,000	154,733,900,000
Total For I2038									22,852,620,000,000.00	9,327,600,000	154,733,900,000
I2046 On 31/03/2046 Spot Bond			2.56500	123.72464	2.56000	123.81180			5,175,657,000,000.00	2,017,800,000	118,535,300,000
Total I2046 SPOT									5,175,657,000,000.00	2,017,800,000	118,535,300,000
Total For I2046									5,175,657,000,000.00	2,017,800,000	118,535,300,000
I2050 On 31/12/2050 Spot Bond			2.56000	130.29308	2.56000	130.25374			3,889,664,000,000.00	1,519,400,000	67,267,523,733
Total I2050 SPOT									3,889,664,000,000.00	1,519,400,000	67,267,523,733
Total For I2050									3,889,664,000,000.00	1,519,400,000	67,267,523,733
IB105U On 20/10/2017 Spot Bond			100.00000	81.83857	100.00000	81.29176			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	11.36942	100.00000	11.26327			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				101.65911		101.58969			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			8.86000	102.48218	8.87000	102.37100			0.00	0	1,280,000,000
Total IBL101 SPOT									0.00	0	1,280,000,000
Total For IBL101									0.00	0	1,280,000,000
IBL102 On 24/05/2022 Spot Bond				101.69619		101.62510			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL103 On 08/06/2018 Spot Bond				101.21047		101.14538			0.00	0	0
Total IBL103 SPOT									0.00	0	0
Total For IBL103									0.00	0	0
IBL104 On 17/07/2018 Spot Bond			8.70500	100.32815	8.70500	100.25774			0.00	0	0

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 IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			8.09000	104.86335	8.10000	104.78944				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.02000	144.52166	3.02000	144.47212				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.21000	103.20970	8.22000	103.13512				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.07200	10.00000	109.98600				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.54500	100.15944	8.57000	100.05858				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			8.92000	96.69648	8.94000	96.58532				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.40000	101.70570	8.41000	101.63066				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.38675	7.34000	102.32627				0.00	0	0
Total IBL49/R203 SPOT										0.00	0	0
Total For IBL49/R203										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.91000	100.44233	8.93000	100.31779				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				99.99999		99.93664				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.32500	99.79772	8.35000	99.70662				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				99.99985		99.93046				0.00	0	0

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 IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.28500	105.48212	8.31000	105.37504				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			9.54500	108.03427	9.55500	107.90188				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				100.61825		100.54999				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	99.94048				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				99.54482		99.47944				0.00	0	100,000,000
Total IBL64 SPOT										0.00	0	100,000,000
Total For IBL64										0.00	0	100,000,000
IBL65 On 29/07/2021 Spot Bond				100.00006		99.93510				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				101.29577		101.22779				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.75000	140.16952	3.75000	140.11312				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.90212		100.83333				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	56.39492	100.00000	55.98605				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				101.87622		101.80792				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				101.82587		101.75474				0.00	0	0

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 IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				102.03202		101.96478				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				101.67929		101.60766				0.00	0	3,100,000,000
Total IBL77 SPOT										0.00	0	3,100,000,000
Total For IBL77										0.00	0	3,100,000,000
IBL78 On 25/11/2022 Spot Bond			9.59500	103.59973	9.60500	103.47918				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			8.11500	102.70143	8.14000	102.59965				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	32.35320	100.00000	32.11864				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	12.73285	100.00000	12.64053				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				100.02794		99.96190				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				100.99769		100.92665				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	28.07158	100.00000	27.86807				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				102.06538		101.99651				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				103.24761		103.17681				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			8.41500	104.07615	8.44000	103.96435				0.00	0	0

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 IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			8.88000	106.55678	8.90500	106.39966				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	16.19524	100.00000	16.08852				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				101.76633		101.68764				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	33.34871	100.00000	33.10694				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				101.46803		101.39778				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.52631		100.45420				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				101.64955		101.58150				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				101.60493		101.53290				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				102.08928		102.01773				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				101.01483		100.94430				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				100.73588		100.66515				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				100.76670		100.69262				0.00	0	0

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 IBL98 SPOT									0.00	0	0
Total For IBL98									0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.28500	103.88658	8.31000	103.76696			0.00	0	0
Total IBL99 SPOT									0.00	0	0
Total For IBL99									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	10.63893	100.00000	10.56883			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.16045		100.09203			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			9.20000	99.90058	9.22500	99.75932		11,040,000,000,000.00	1,200,000,000	300,000,000	
Total IDCG03 SPOT								11,040,000,000,000.00	1,200,000,000	300,000,000	
Total For IDCG03								11,040,000,000,000.00	1,200,000,000	300,000,000	
IDCG04 On 24/11/2017 Spot Bond				101.61585		101.54728			0.00	0	0
Total IDCG04 SPOT									0.00	0	0
Total For IDCG04									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				101.57308		101.50252			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.37500	97.57901	10.39000	97.42498			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				101.89608		101.82670			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			11.44500	101.23530	11.46000	101.04318			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				101.41122		101.34006			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				101.43081		101.35858			0.00	0	0
Total IDCG10 SPOT									0.00	0	0
Total For IDCG10									0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.47500	103.53117	10.49000	103.35533			0.00	0	0

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 IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.38889	5.00000	101.34769				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.50721	4.00000	101.47444				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.14269	4.00000	101.10987				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	8.14557	100.00000	8.09191				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.77500	100.90265	8.79000	100.75165				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			7.59000	106.30041	7.61500	106.15408				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	97.35450	100.00000	98.29657				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	12.25278	100.00000	12.16395				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	12.09676	100.00000	12.00905				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	23.15124	100.00000	22.98338				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	27.90143	100.00000	27.69914				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	8.94555	100.00000	8.88628				0.00	0	0

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 IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	17.38789	100.00000	17.26183			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	44.18678	100.00000	43.86643			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	74.68066	100.00000	74.24136			0.00	0	0
Total IN319U SPOT									0.00	0	0
Total For IN319U									0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	14.74566	100.00000	14.63876			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	14.50787	100.00000	14.40270			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	13.44329	100.00000	13.34583			0.00	0	0
Total IN334U SPOT									0.00	0	0
Total For IN334U									0.00	0	0
IN339U On 12/12/2017 Spot Bond			100.00000	93.97823	100.00000	93.27864			0.00	0	0
Total IN339U SPOT									0.00	0	0
Total For IN339U									0.00	0	0
IN341U On 12/12/2017 Spot Bond			100.00000	94.03734	100.00000	93.33731			30,000,000,000,000.00	300,000,000	100,000,000
Total IN341U SPOT									10,000,000,000,000.00	300,000,000	100,000,000
Total For IN341U									10,000,000,000,000.00	300,000,000	100,000,000
IN342U On 31/03/2032 Spot Bond			100.00000	10.81118	100.00000	10.73957			0.00	0	0
Total IN342U SPOT									0.00	0	0
Total For IN342U									0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	12.43352	100.00000	12.35160			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	8.00364	100.00000	7.95004			0.00	0	0
Total IN345U SPOT									0.00	0	0
Total For IN345U									0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	57.61880	100.00000	57.20107			0.00	0	0

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 IN346U SPOT										0.00	0	0
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	11.51717	100.00000	11.44087				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	12.61610	100.00000	12.52463				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN357U On 31/08/2017 Spot Bond			100.00000	96.44107	100.00000	95.71596				0.00	0	0
Total IN357U SPOT										0.00	0	0
Total For IN357U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	53.32854	100.00000	52.81391				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				101.10795		101.02831				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond				78.65983		78.65983				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	110.07200	10.00000	109.98600				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				101.08678		101.00878				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				99.90493		107.25245				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				98.06299		97.98903				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				102.60638		102.51433				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				101.61631		101.52977				0.00	0	0

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 INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				102.60852		102.51600				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			11.24000	110.34652	11.26500	110.17322				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.07200	10.00000	109.98600				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.74273		100.67129				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				101.19112		101.12036				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.78314						0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	40.40529	100.00000	40.11234				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.39868		100.32779				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				101.42274		101.35097				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				101.06119		100.99067				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				101.08961		101.01703				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				101.10666		101.03285				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF17 On 22/12/2020 Spot Bond				101.00280		100.93135				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				101.01333		100.94106				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				101.02387		100.95078				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				101.05900		100.98864				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				101.09538		101.02240				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				101.21766		101.14475				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPFC14 On 26/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IPFC14 SPOT										0.00	0	0
Total For IPFC14										0.00	0	0
IPFC15 On 26/10/2017 Spot Bond				100.10326	100.00000	80.21978				0.00	0	26,700,000,000
Total IPFC15 SPOT										0.00	0	26,700,000,000
Total For IPFC15										0.00	0	26,700,000,000
IPL10 On 20/05/2021 Spot Bond			9.27000	102.12258	9.29500	101.96821				0.00	0	2,950,000,000
Total IPL10 SPOT										0.00	0	2,950,000,000
Total For IPL10										0.00	0	2,950,000,000
IPL11 On 24/05/2022 Spot Bond				101.77948		101.70466				0.00	0	0
Total IPL11 SPOT										0.00	0	0
Total For IPL11										0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.04000	103.54433	8.05000	103.47508				0.00	0	0
Total IPL6 SPOT										0.00	0	0
Total For IPL6										0.00	0	0
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	90.29446	100.00000	89.66007				0.00	0	0
Total IPL6/R203 SPOT										0.00	0	0
Total For IPL6/R203										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL7 On 05/04/2018 Spot Bond				100.68684		100.61600			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	59.13685	100.00000	58.70812			0.00	0	0
Total IPL7/JIBAR SPOT									0.00	0	0
Total For IPL7/JIBAR									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.99815		100.92600			0.00	0	42,500,000
Total IPL8 SPOT									0.00	0	42,500,000
Total For IPL8									0.00	0	42,500,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	14.13784	100.00000	14.03535			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				101.20210		101.13047			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2017 Spot Bond				101.25498		101.18017			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.00000	2.75000	99.97737			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			5.75000	137.73388	5.75000	137.65688			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV024 On 27/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.30051		100.21842			0.00	780,000,000	390,000,000
Total IV025 SPOT									0.00	780,000,000	390,000,000
Total For IV025									0.00	780,000,000	390,000,000
IV026 On 27/09/2019 Spot Bond				99.78716		99.70495			0.00	720,000,000	360,000,000
Total IV026 SPOT									0.00	720,000,000	360,000,000
Total For IV026									0.00	720,000,000	360,000,000
IV030 On 31/01/2025 Spot Bond			4.51500	110.99836	4.51500	110.94681			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030A On 31/01/2025 Spot Bond			4.51500	110.99836	4.51500	110.94681			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				101.41878		101.33650			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				103.59824		103.51784			0.00	110,000,000	110,000,000
Total IV032 SPOT									0.00	110,000,000	110,000,000
Total For IV032									0.00	110,000,000	110,000,000
IV033 On 11/02/2021 Spot Bond				103.31305		103.22244			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.14000	109.64292	11.16500	109.47124			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				103.20242		103.10742			0.00	1,980,000,000	990,000,000
Total IV035 SPOT									0.00	1,980,000,000	990,000,000
Total For IV035									0.00	1,980,000,000	990,000,000
IV036 On 22/07/2021 Spot Bond				100.21779		100.12484			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				101.25052		101.15726			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			5.20000	131.96519	5.20000	131.89660			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				101.06445		100.97125			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			11.49000	105.55026	11.51500	105.37229			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				102.37157		102.27917			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV043 On 21/11/2021 Spot Bond			11.38000	106.10257	11.40500	105.92144			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				99.99942		99.91198			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			5.45000	130.60735	5.45000	130.53684			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond				101.27308		101.18279			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV08 On 30/04/2018 Spot Bond			8.81500	106.89339	8.84000	106.79966			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.53417		100.45550			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	4.78180	100.00000	4.75464			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	3.32710	100.00000	3.30820			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.50000	153.86613	4.50000	153.79547			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA686 On 17/08/2017 Spot Bond			7.35000	99.55894	7.35000	99.53898			0.00	0	0
Total IVA686 SPOT									0.00	0	0
Total For IVA686									0.00	0	0
IVA687 On 24/08/2017 Spot Bond			7.35000	99.41942	7.35000	99.39952			0.00	0	0
Total IVA687 SPOT									0.00	0	0
Total For IVA687									0.00	0	0
IVA689 On 07/09/2017 Spot Bond			7.45000	99.12996	7.45000	99.10991			0.00	0	0
Total IVA689 SPOT									0.00	0	0
Total For IVA689									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA690 On 14/09/2017 Spot Bond			7.45000	98.98976	7.45000	98.96977				0.00	0	0
Total IVA690 SPOT										0.00	0	0
Total For IVA690										0.00	0	0
IVA691 On 21/09/2017 Spot Bond			7.45000	98.84996	7.45000	98.83002				0.00	0	0
Total IVA691 SPOT										0.00	0	0
Total For IVA691										0.00	0	0
IVA694 On 12/10/2017 Spot Bond			7.60000	98.40185	7.60000	98.38169				0.00	0	1,500,000,000
Total IVA694 SPOT										0.00	0	1,500,000,000
Total For IVA694										0.00	0	1,500,000,000
IVA695 On 19/10/2017 Spot Bond			7.60000	98.26092	7.60000	98.24082				0.00	0	0
Total IVA695 SPOT										0.00	0	0
Total For IVA695										0.00	0	0
IVA696 On 26/10/2017 Spot Bond			7.60000	98.12039	7.60000	98.10035				0.00	0	0
Total IVA696 SPOT										0.00	0	0
Total For IVA696										0.00	0	0
IVA697 On 02/11/2017 Spot Bond			7.60000	97.98026	7.60000	97.96028				0.00	0	0
Total IVA697 SPOT										0.00	0	0
Total For IVA697										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	110.07200	10.00000	109.98600				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				100.75628		100.68334				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				100.81477		100.74312				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				100.83147		100.75818				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				96.64873		96.56011				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			8.88500	101.08501	8.91000	100.96895				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC037 On 16/07/2019 Spot Bond			100.00000	28.12239	100.00000	27.93709				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	29.12465	100.00000	28.91350				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			9.01000	101.29074	9.03500	101.13521				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	99.93222				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.22106		100.15258				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				99.97988		99.91343				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				101.79985		101.72669				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				101.44562		101.37262				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				99.92999		99.86021				0.00	0	1,550,000,000
Total IVC051 SPOT										0.00	0	1,550,000,000
Total For IVC051										0.00	0	1,550,000,000
IVC053 On 11/02/2018 Spot Bond				102.08907		102.01623				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.94460		100.86980				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				99.99999		99.93100				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC061 On 01/07/2018 Spot Bond				100.86196		100.78784			0.00	0	0
Total IVC061 SPOT									0.00	0	0
Total For IVC061									0.00	0	0
IVC063 On 07/08/2020 Spot Bond				99.82881		99.75524			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC064 On 15/09/2018 Spot Bond				101.36569		101.29303			0.00	0	0
Total IVC064 SPOT									0.00	0	0
Total For IVC064									0.00	0	0
IVC065 On 10/09/2018 Spot Bond				101.29272		101.21827			0.00	0	0
Total IVC065 SPOT									0.00	0	0
Total For IVC065									0.00	0	0
IVC066 On 18/09/2016 Spot Bond				101.11907					0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	90.12966	100.00000	89.48124			0.00	0	0
Total IVC066 SPOT									0.00	0	0
Total For IVC066									0.00	0	0
IVC067 On 04/11/2017 Spot Bond				100.09437		100.03258			0.00	0	0
Total IVC067 SPOT									0.00	0	0
Total For IVC067									0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.96162		100.88899			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				100.25407		100.17753			0.00	0	0
Total IVC075 SPOT									0.00	0	0
Total For IVC075									0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.05320		99.98540			0.00	0	0
Total IVC077 SPOT									0.00	0	0
Total For IVC077									0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.49632		100.42073			0.00	0	0
Total IVC081 SPOT									0.00	0	0
Total For IVC081									0.00	0	0
IVC086 On 15/08/2017 Spot Bond				101.92211		101.85504			0.00	0	0
Total IVC086 SPOT									0.00	0	0
Total For IVC086									0.00	0	0
IVC087 On 10/10/2017 Spot Bond				100.64309		100.57904			0.00	0	0
Total IVC087 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 IVC087										0.00	0	0
IVC088 On 12/04/2018 Spot Bond				100.50353		100.43508				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC089 On 31/10/2017 Spot Bond				100.12359		100.06419				0.00	0	0
Total IVC089 SPOT										0.00	0	0
Total For IVC089										0.00	0	0
IVC090 On 31/10/2017 Spot Bond				100.09880		100.03739				0.00	0	0
Total IVC090 SPOT										0.00	0	0
Total For IVC090										0.00	0	0
IVC092 On 24/11/2019 Spot Bond				101.80711		101.73104				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				101.73304		101.66029				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			9.86000	104.85678	9.88500	104.68543				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond				100.89684		100.81955				0.00	240,000,000	120,000,000
Total IVC097 SPOT										0.00	240,000,000	120,000,000
Total For IVC097										0.00	240,000,000	120,000,000
IVC098 On 14/06/2018 Spot Bond			8.28500	101.69935	8.31000	101.61077				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC101 On 24/01/2018 Spot Bond				100.15975		100.09108				0.00	0	0
Total IVC101 SPOT										0.00	0	0
Total For IVC101										0.00	0	0
IVC102 On 31/01/2020 Spot Bond				99.99977		99.92275				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				100.90977		100.83125				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				101.40449		101.32952				0.00	0	0
Total IVC105 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 IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond				101.26812		101.19359				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				100.90115		100.82345				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				100.00025		99.92563				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				101.99503		101.91682				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			9.51000	102.72449	9.53500	102.56793				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				101.79607		101.72619				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC112 On 24/05/2018 Spot Bond				101.66851		101.59868				0.00	0	0
Total IVC112 SPOT										0.00	0	0
Total For IVC112										0.00	0	0
IVC113 On 26/08/2018 Spot Bond				101.69273		101.61992				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				101.27484		101.19823				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	9.78405	100.00000	9.72847				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	61.09827	100.00000	60.65530				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC74U On 22/09/2017 Spot Bond			100.00000	89.22701	100.00000	88.59118				0.00	0	0
Total IVC74U 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 IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	7.07112	100.00000	7.03095				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	6.23814	100.00000	6.20270				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	6.10918	100.00000	6.07448				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	5.17882	100.00000	5.14940				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	4.93870	100.00000	4.91064				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	4.93870	100.00000	4.91064				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	4.82742	100.00000	4.80000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond				99.99973		99.91950				0.00	0	1,500,000,000
Total JAS01 SPOT										0.00	0	1,500,000,000
Total For JAS01										0.00	0	1,500,000,000
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				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				101.27334		101.19849				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				101.45020		101.37554				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP005 On 29/06/2018 Spot Bond				100.84522		100.77283				0.00	0	0
Total KAP005 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 KAP005										0.00	0	0
KAP005 On 29/06/2021 Spot Bond				100.89254		100.81565				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP006 On 26/10/2021 Spot Bond			9.41000	105.45879	9.43500	105.29194				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP007 On 28/11/2019 Spot Bond				101.64327		101.56928				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP008 On 24/05/2020 Spot Bond				101.76091		101.68691				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	31.03671	100.00000	30.81170				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				104.20860		104.12514				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB007 On 01/11/2017 Spot Bond				99.97298		99.89228				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB008 On 05/08/2020 Spot Bond				99.80112		102.58969				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				100.55331		100.47690				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			8.92500	133.65299	8.94000	133.43832				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				101.02180		100.94913				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.97794		100.90716				0.00	0	0
Total LBK07 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 LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00002		99.93063			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	21.43891	100.00000	24.31418			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			9.49000	101.91356	9.51000	101.79544			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	101.64747	9.62000	101.56965			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	104.17064	9.71000	104.08882			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	60.00308	100.00000	59.56805			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.59501		100.51194			0.00	0	1,500,000,000
Total LBK15 SPOT									0.00	0	1,500,000,000
Total For LBK15									0.00	0	1,500,000,000
LBK16 On 30/11/2019 Spot Bond				101.61916		101.54507			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				101.03441		100.96050			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				100.94973		100.86791			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK19 On 23/03/2018 Spot Bond				100.95896		100.88903			0.00	0	0
Total LBK19 SPOT									0.00	0	0
Total For LBK19									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.16000	101.60152	10.17000	101.48132			0.00	0	0
Total LBK20 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 LBK20										0.00	0	0
LGL02 On 13/08/2017 Spot Bond			7.49000	103.55874	7.50000	103.49474				0.00	0	0
Total LGL02 SPOT										0.00	0	0
Total For LGL02										0.00	0	0
LGL03 On 03/04/2018 Spot Bond			8.99000	101.59965	9.00000	101.51998				0.00	0	0
Total LGL03 SPOT										0.00	0	0
Total For LGL03										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.19000	104.15566	9.21000	104.02603				0.00	0	2,580,000,000
Total LGL04 SPOT										0.00	0	2,580,000,000
Total For LGL04										0.00	0	2,580,000,000
LGL05 On 12/12/2021 Spot Bond				101.53698		101.45852				0.00	580,000,000	290,000,000
Total LGL05 SPOT										0.00	580,000,000	290,000,000
Total For LGL05										0.00	580,000,000	290,000,000
LGL06 On 04/10/2022 Spot Bond			9.69500	105.27917	9.70500	105.15697				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				100.76926		100.69209				0.00	220,000,000	110,000,000
Total LGL07 SPOT										0.00	220,000,000	110,000,000
Total For LGL07										0.00	220,000,000	110,000,000
LHC01U On 12/07/2023 Spot Bond			100.00000	9.19138	100.00000	9.07066				0.00	0	0
Total LHC01U SPOT										0.00	0	0
Total For LHC01U										0.00	0	0
LHC02U On 12/07/2023 Spot Bond			100.00000	9.69849	100.00000	9.57111				0.00	0	0
Total LHC02U SPOT										0.00	0	0
Total For LHC02U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				102.72570		102.62327				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			12.61500	103.58832	12.64000	103.45574				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			13.49000	104.52452	13.51000	104.37448				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL22 On 13/09/2017 Spot Bond				101.32004		101.24223				0.00	0	0
Total LHL22 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 LHL22									0.00	0	0
LHL26 On 13/11/2020 Spot Bond				102.83073		102.72410			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				103.76581		103.67278			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				101.75907		101.68520			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				102.23419		102.15707			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				101.97719		101.89365			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				99.79258		101.81433			0.00	0	0
Total MAQ090 SPOT									0.00	0	0
Total For MAQ090									0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				101.22251		101.15666			0.00	0	0
Total MAQ093 SPOT									0.00	0	0
Total For MAQ093									0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				99.97935		99.91753			0.00	0	0
Total MAQ096 SPOT									0.00	0	0
Total For MAQ096									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				103.34725		103.28393			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				103.22303		103.16789			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				103.35307		103.29517			0.00	0	0
Total MAQ0A4 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 MAQ0A4										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				103.23810		103.17504				0.00	0	0
Total MAQ0A5 SPOT										0.00	0	0
Total For MAQ0A5										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				103.25879		103.19530				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				103.15950		103.09816				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ10 On 17/08/2017 Spot Bond				99.64698		99.58468				0.00	0	0
Total MAQ101 SPOT										0.00	0	0
Total For MAQ101										0.00	0	0
MAQ10 On 15/09/2017 Spot Bond				99.04600		98.98379				0.00	0	0
Total MAQ103 SPOT										0.00	0	0
Total For MAQ103										0.00	0	0
MAQ10 On 24/08/2017 Spot Bond			100.00000	93.83033	100.00000	93.11224				0.00	0	0
Total MAQ104 SPOT										0.00	0	0
Total For MAQ104										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.82763		100.76287				0.00	0	45,000,000
Total MBF030 SPOT										0.00	0	45,000,000
Total For MBF030										0.00	0	45,000,000
MBF04 On 07/08/2017 Spot Bond				99.86555		99.80762				0.00	0	99,000,000
Total MBF042 SPOT										0.00	0	99,000,000
Total For MBF042										0.00	0	99,000,000
MBF04 On 13/04/2018 Spot Bond				100.87325		100.80793				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				102.04648		101.98027				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				101.83085		101.76369				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				101.63094		101.56259				0.00	4,000,000,000	1,000,000,000
Total MBF049 SPOT										0.00	4,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBF049									0.00	4,000,000,000	1,000,000,000
MBF05 On 17/05/2019 Spot Bond				102.13421		102.06628			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	33.48608	100.00000	33.24331			0.00	0	0
Total MBF051/JIBAR SPOT									0.00	0	0
Total For MBF051/JIBAR									0.00	0	0
MBF05 On 28/09/2017 Spot Bond				100.79630		100.73046			0.00	0	0
Total MBF052 SPOT									0.00	0	0
Total For MBF052									0.00	0	0
MBF05 On 28/09/2019 Spot Bond				100.84072		100.77079			0.00	0	0
Total MBF053 SPOT									0.00	0	0
Total For MBF053									0.00	0	0
MBF05 On 27/03/2018 Spot Bond				100.81302		100.74769			0.00	579,000,000	579,000,000
Total MBF054 SPOT									0.00	579,000,000	579,000,000
Total For MBF054									0.00	579,000,000	579,000,000
MBF05 On 27/03/2020 Spot Bond				101.06346		100.99539			0.00	0	0
Total MBF055 SPOT									0.00	0	0
Total For MBF055									0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	98.47834	2.30000	98.47834			0.00	0	0
Total MBLSA2 SPOT									0.00	0	0
Total For MBLSA2									0.00	0	0
MBLSA On 11/12/2017 Spot Bond				97.65695		97.65695			0.00	0	0
Total MBLSA3 SPOT									0.00	0	0
Total For MBLSA3									0.00	0	0
MBP03 On 12/09/2019 Spot Bond				101.21997		101.15000			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				100.52661		100.45816			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				101.57834		101.51092			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total MBP29U 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 MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	82.56604	100.00000	82.01925				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	82.58429	100.00000	82.03738				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	97.35450	100.00000	98.34220				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00004		99.93629				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.51500	103.40544	8.54000	103.29532				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	104.21943	8.00000	104.15245				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			8.56500	103.11036	8.59000	103.00019				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	102.57203	8.91000	102.49876				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				100.72820		100.65820				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				100.75113		100.67842				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			8.53500	101.71017	8.56000	101.60746				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			9.26500	103.35075	9.29000	103.18371				0.00	0	0
Total MEFSB5 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 MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				101.01003		100.94149			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			9.29000	102.97741	9.31000	102.86139			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MMF10 On 15/12/2024 Spot Bond				100.49005		100.41601			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				100.52504		100.44493			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				100.65353		100.55120			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				100.65353		100.55120			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				100.54475		100.47222			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			9.14000	106.50211	9.16500	106.34726			0.00	0	2,050,000,000
Total MMIG02 SPOT									0.00	0	2,050,000,000
Total For MMIG02									0.00	0	2,050,000,000
MMIG0 On 01/06/2020 Spot Bond				101.12482		101.04708			0.00	320,000,000	160,000,000
Total MMIG03 SPOT									0.00	320,000,000	160,000,000
Total For MMIG03									0.00	320,000,000	160,000,000
MMIG0 On 12/08/2025 Spot Bond			11.32500	105.13606	11.34000	104.96239		2,718,000,000,000.00	0.00	240,000,000	120,000,000
Total MMIG04 SPOT								2,718,000,000,000.00	0.00	240,000,000	120,000,000
Total For MMIG04								2,718,000,000,000.00	0.00	240,000,000	120,000,000
MMIG0 On 12/08/2022 Spot Bond			10.09500	108.02352	10.10500	107.89590		4,845,600,000,000.00	0.00	480,000,000	1,290,000,000
Total MMIG05 SPOT								4,845,600,000,000.00	0.00	480,000,000	1,290,000,000
Total For MMIG05								4,845,600,000,000.00	0.00	480,000,000	1,290,000,000
MTN06 On 13/07/2020 Spot Bond				100.50916		100.43583			0.00	2,500,000,000	2,500,000,000
Total MTN06 SPOT									0.00	2,500,000,000	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MTN06									0.00	2,500,000,000	2,500,000,000
MTN07 On 13/07/2022 Spot Bond				100.51880		100.44385			0.00	0	115,000,000
Total MTN07 SPOT									0.00	0	115,000,000
Total For MTN07									0.00	0	115,000,000
MTN08 On 20/04/2019 Spot Bond			100.00000	28.95871	100.00000	28.74876		30,000,000,000,000.00		300,000,000	100,000,000
Total MTN08U SPOT								30,000,000,000,000.00		300,000,000	100,000,000
Total For MTN08U								30,000,000,000,000.00		300,000,000	100,000,000
MTN09 On 20/04/2019 Spot Bond			100.00000	34.90192	100.00000	34.67070			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MTNC1 On 15/11/2017 Spot Bond				101.75982		101.69125			0.00	0	0
Total MTNC18 SPOT									0.00	0	0
Total For MTNC18									0.00	0	0
MTNC1 On 15/05/2018 Spot Bond				101.81319		101.74701			0.00	0	0
Total MTNC19 SPOT									0.00	0	0
Total For MTNC19									0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	13.09051	100.00000	12.99559			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond				101.81625		101.73988			0.00	0	0
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	12.84918	100.89771	12.75529			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N5C23 On 20/12/2018 Spot Bond				101.16777		101.09790			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/09/2019 Spot Bond				101.15851		101.07898			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				110.44908		110.36329			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	12.20556	100.00000	12.11707			0.00	0	0
Total N5F23U 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 N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	13.02909	100.00000	12.93462				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.94500	94.79945	9.95500	94.68571				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			8.96000	102.42058	8.98500	102.28335				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			9.54500	102.28551	9.55500	102.16090				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			10.32500	101.03959	10.34000	100.86812				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			8.45500	102.85451	8.47500	102.72754				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			9.16500	104.04699	9.19000	103.89468				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	103.39420	9.38000	103.31696				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			9.24500	105.88735	9.25500	105.75980				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			8.64000	103.01302	8.76500	102.52973				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			9.19000	102.66675	9.21500	102.50009				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				101.56635		101.50246				0.00	0	13,000,000,000
Total NBK15B SPOT										0.00	0	13,000,000,000

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 NBK15B									0.00	0	13,000,000,000
NBK16, On 12/02/2025 Spot Bond			10.22500	100.34453	10.24000	100.18618			0.00	0	3,560,000,000
Total NBK16A SPOT									0.00	0	3,560,000,000
Total For NBK16A									0.00	0	3,560,000,000
NBK17, On 22/04/2026 Spot Bond			9.76000	103.78840	9.77500	103.61991			0.00	0	1,120,000,000
Total NBK17A SPOT									0.00	0	1,120,000,000
Total For NBK17A									0.00	0	1,120,000,000
NBK18, On 01/06/2020 Spot Bond			8.92000	102.33153	8.94000	102.20878			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			9.34000	102.70252	9.36500	102.52935			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			9.92500	104.19140	10.33000	101.75681			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				99.07409		99.00282			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			10.97500	98.22118	10.99000	98.04737		5,926,500,000,000.00		540,000,000	270,000,000
Total NBK21A SPOT								5,926,500,000,000.00		540,000,000	270,000,000
Total For NBK21A								5,926,500,000,000.00		540,000,000	270,000,000
NBK21I On 10/11/2017 Spot Bond				102.00408		101.94128			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22, On 19/11/2022 Spot Bond			9.58500	103.94918	9.59500	103.82848			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				102.03371		101.96874			0.00	0	42,000,000
Total NBK22B SPOT									0.00	0	42,000,000
Total For NBK22B									0.00	0	42,000,000
NBK23, On 19/11/2025 Spot Bond			10.17500	104.90123	10.19000	104.73206			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				102.06068		101.99238			0.00	0	0
Total NBK23B 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 NBK23B									0.00	0	0
NBK24, On 19/11/2027 Spot Bond			9.92500	108.56224	10.09000	107.38761			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				101.98955		101.92047			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			9.48500	109.79782	9.49500	109.66978			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				102.01315		101.93997			0.00	3,120,000,000	1,560,000,000
Total NBK25B SPOT									0.00	3,120,000,000	1,560,000,000
Total For NBK25B									0.00	3,120,000,000	1,560,000,000
NBK26, On 10/05/2023 Spot Bond			100.00000	13.61995	100.00000	13.53021			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				100.89056		100.81442			0.00	580,000,000	290,000,000
Total NBK26B SPOT									0.00	580,000,000	290,000,000
Total For NBK26B									0.00	580,000,000	290,000,000
NBK27, On 10/05/2026 Spot Bond			9.96500	109.27805	9.98000	109.10106			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				101.76053		101.69506			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28, On 02/08/2023 Spot Bond			9.49500	102.26271	9.50500	102.13846			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				101.80592		101.73563			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29, On 31/07/2026 Spot Bond			10.22500	101.59328	10.24000	101.42153			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				102.05294		101.98510			0.00	0	0
Total NBK29B 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 NBK29B									0.00	0	0
NBK30 On 20/02/2024 Spot Bond			9.28500	105.78010	9.29500	105.65177			0.00	0	3,220,000,000
Total NBK30A SPOT									0.00	0	3,220,000,000
Total For NBK30A									0.00	0	3,220,000,000
NBK30I On 18/02/2021 Spot Bond				101.87769		101.80573			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				101.92342		101.84770			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				101.62087		101.55138			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				102.19504		102.12777			0.00	6,000,000,000	3,000,000,000
Total NBK33B SPOT									0.00	6,000,000,000	3,000,000,000
Total For NBK33B									0.00	6,000,000,000	3,000,000,000
NBK34I On 10/05/2021 Spot Bond				102.06873		101.99767			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond				102.11353		102.04079			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				102.16934		102.09451			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				99.99300		99.92760			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				99.95439		99.88605			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			8.18500	110.53126	8.21000	110.40937		1,800,700,000,000.00		220,000,000	2,680,000,000
Total NBK3A SPOT								1,800,700,000,000.00		220,000,000	2,680,000,000
Total For NBK3A								1,800,700,000,000.00		220,000,000	2,680,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	31.66995	100.00000	31.46127			0.00	0	0
Total NBK3A/R204 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 NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.10000	46.65035	11.11500	46.56439				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				99.99978		99.92798				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				101.77520		101.70736				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				101.73296		101.66271				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond				101.78071		101.70839				0.00	1,280,000,000	640,000,000
Total NBK43B SPOT										0.00	1,280,000,000	640,000,000
Total For NBK43B										0.00	1,280,000,000	640,000,000
NBK7B On 19/04/2020 Spot Bond				100.37064		100.29447				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				101.96659		101.89432				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				101.04605		100.97485				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.64067		100.56977				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.09311		101.01842				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	9.74329	100.00000	9.67265				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.74329	100.00000	9.67265				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			10.27000	105.67008	10.28500	105.51199				0.00	0	0

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 NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.08757		101.01329				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			10.30500	104.63863	10.32000	104.48162				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				101.09311		101.01842				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.10186		101.02652				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				101.11294		101.03677				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				101.48266		101.41167				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.57276		100.50109				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				101.00801		100.93341				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				100.57280		100.50113				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	14.67892	100.00000	14.57250				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	14.71171	100.00000	14.62450				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	14.52138	100.00000	14.41610				0.00	0	0

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 NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04I On 01/07/2022 Spot Bond			100.00000	15.30314	100.00000	15.19218				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED13 On 25/07/2018 Spot Bond				100.85954		100.72666				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond				102.04749		101.97071				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			9.06500	105.42557	9.09000	105.30984				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond				100.74241		100.66353				0.00	0	200,000,000
Total NED16 SPOT										0.00	0	200,000,000
Total For NED16										0.00	0	200,000,000
NED17 On 14/10/2019 Spot Bond				100.52704		100.44598				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				100.44540		100.36440				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				102.14427		102.05980				0.00	1,080,000,000	540,000,000
Total NED19 SPOT										0.00	1,080,000,000	540,000,000
Total For NED19										0.00	1,080,000,000	540,000,000
NED20 On 01/07/2020 Spot Bond			10.54000	102.74381	10.56000	102.60795				0.00	0	3,038,000,000
Total NED20 SPOT										0.00	0	3,038,000,000
Total For NED20										0.00	0	3,038,000,000
NEDT1.On 21/05/2021 Spot Bond				104.99261		104.87955				0.00	3,500,000,000	1,750,000,000
Total NEDT1A SPOT										0.00	3,500,000,000	1,750,000,000
Total For NEDT1A										0.00	3,500,000,000	1,750,000,000
NEDT1I On 26/11/2021 Spot Bond				102.48120		102.37179				0.00	480,000,000	240,000,000
Total NEDT1B SPOT										0.00	480,000,000	240,000,000
Total For NEDT1B										0.00	480,000,000	240,000,000
NET50 On 08/08/2017 Spot Bond				103.97959		103.91098				0.00	0	0

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 NET50 SPOT									0.00	0	0
Total For NET50									0.00	0	0
NGL01 On 22/09/2021 Spot Bond				103.43098		103.34205			0.00	1,520,000,000	760,000,000
Total NGL01 SPOT									0.00	1,520,000,000	760,000,000
Total For NGL01									0.00	1,520,000,000	760,000,000
NGL02 On 15/03/2022 Spot Bond				102.27674		102.18794			0.00	3,500,000,000	1,750,000,000
Total NGL02 SPOT									0.00	3,500,000,000	1,750,000,000
Total For NGL02									0.00	3,500,000,000	1,750,000,000
NGL03 On 26/05/2022 Spot Bond				102.06611		101.97749			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGLT1/On 01/07/2022 Spot Bond				101.14701		101.04236			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	110.07200	10.00000	109.98600			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	102.88068	13.50000	102.77118			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/10/2019 Spot Bond				101.60668		101.51618			0.00	0	0
Total NHM003 SPOT									0.00	0	0
Total For NHM003									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.37500	119.97732	3.37500	119.93270			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	169.73283	3.45000	169.66920			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			3.76500	116.81702	3.76500	116.76987			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			3.99000	161.07323	3.99000	161.00586			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.06000	160.06120	4.06000	159.99335			0.00	0	0

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 NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			3.92000	101.06753	3.95000	100.55288				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			8.34000	102.79233	8.36000	102.67108				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.97000	105.58281	8.99000	105.45614				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond				101.63266		101.56585				0.00	0	22,500,000
Total NQ1A17 SPOT										0.00	0	22,500,000
Total For NQ1A17										0.00	0	22,500,000
NQ1A1 On 22/05/2050 Spot Bond				101.61838		101.54848				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				101.71571		101.64379				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				101.63862		101.57239				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				101.74346		101.67266				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				101.78913		101.71633				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				101.63862		101.57239				0.00	0	0
Total NQ1A26 SPOT										0.00	0	0
Total For NQ1A26										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.17000	105.61029	9.19000	105.48205				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				101.71553		101.64801				0.00	0	0

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 NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				101.78541		101.71278			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				101.67679		101.60889			0.00	0	0
Total NQ1B19 SPOT									0.00	0	0
Total For NQ1B19									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.37000	105.63780	9.39000	105.50800			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				101.69586		101.62713			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				101.86739		101.79118			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				101.74412		101.67536			0.00	0	0
Total NQ1C19 SPOT									0.00	0	0
Total For NQ1C19									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				102.05795		101.97341			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2018 Spot Bond				101.73402		101.66363			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NQF1D On 22/05/2019 Spot Bond				101.95842		101.87573			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			8.29500	106.91086	8.32000	106.80739		223,135,500,000.00		26,900,000	26,900,000
Total NRA018 SPOT								223,135,500,000.00		26,900,000	26,900,000
Total For NRA018								223,135,500,000.00		26,900,000	26,900,000
NRA02 On 31/10/2022 Spot Bond			9.14000	115.77122	9.16500	115.57616		87,744,000,000.00		9,600,000	409,600,000
Total NRA022 SPOT								87,744,000,000.00		9,600,000	409,600,000
Total For NRA022								87,744,000,000.00		9,600,000	409,600,000
NRA02 On 31/05/2023 Spot Bond			3.67000	174.54694	3.67000	174.47840		0.00		0	5,700,000,000

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 NRA023 SPOT									0.00	0	5,700,000,000
Total For NRA023									0.00	0	5,700,000,000
NRA023 On 30/11/2028 Spot Bond			11.02500	109.82380	11.04000	109.62615			2,480,625,000,000.00	225,000,000	6,590,000,000
Total NRA028 SPOT									2,480,625,000,000.00	225,000,000	6,590,000,000
Total For NRA028									2,480,625,000,000.00	225,000,000	6,590,000,000
NRA028 On 30/11/2028 Spot Bond			100.00000	14.03170	100.00000	13.93875			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				101.21137		101.14242			0.00	0	2,500,000,000
Total NTC16 SPOT									0.00	0	2,500,000,000
Total For NTC16									0.00	0	2,500,000,000
NTC18 On 27/02/2019 Spot Bond				101.99818		101.93044			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				100.09149		100.02277			0.00	560,000,000	280,000,000
Total NTC19 SPOT									0.00	560,000,000	280,000,000
Total For NTC19									0.00	560,000,000	280,000,000
NTC20 On 27/07/2020 Spot Bond			100.00000	16.99687	100.00000	100.00000			525,000,000,000,000.00	75,250,000,000	47,700,000,000
Total NTC20 SPOT									525,000,000,000,000.00	75,250,000,000	47,700,000,000
Total For NTC20									525,000,000,000,000.00	75,250,000,000	47,700,000,000
NTC21 On 24/03/2022 Spot Bond			100.00000	11.89293	100.00000	100.00000			617,800,000,000,000.00	116,178,000,000	52,300,000,000
Total NTC21 SPOT									617,800,000,000,000.00	116,178,000,000	52,300,000,000
Total For NTC21									617,800,000,000,000.00	116,178,000,000	52,300,000,000
OML02 On 27/11/2019 Spot Bond				102.23013		102.15609			0.00	0	700,000,000
Total OML02 SPOT									0.00	0	700,000,000
Total For OML02									0.00	0	700,000,000
OML03 On 27/11/2019 Spot Bond			9.49000	101.13037	9.51000	101.01308			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond				101.26842		101.19157			0.00	80,000,000	40,000,000
Total OML04 SPOT									0.00	80,000,000	40,000,000
Total For OML04									0.00	80,000,000	40,000,000
OML05 On 19/03/2020 Spot Bond			9.67000	103.73612	9.69500	103.59905			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			10.42500	103.35338	10.43500	103.23178			0.00	0	2,130,000,000

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 OML06 SPOT									0.00	0	2,130,000,000
Total For OML06									0.00	0	2,130,000,000
OML07 On 19/03/2025 Spot Bond			11.42500	101.60616	11.44000	101.44021			1,599,500,000,000.00	140,000,000	3,220,000,000
Total OML07 SPOT									1,599,500,000,000.00	140,000,000	3,220,000,000
Total For OML07									1,599,500,000,000.00	140,000,000	3,220,000,000
OML08 On 14/09/2020 Spot Bond				101.54493		101.46883			0.00	800,000,000	400,000,000
Total OML08 SPOT									0.00	800,000,000	400,000,000
Total For OML08									0.00	800,000,000	400,000,000
OML09 On 14/09/2022 Spot Bond			10.41500	105.97983	10.42500	105.85269			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			11.42500	103.86763	11.44000	103.69570			0.00	0	940,000,000
Total OML10 SPOT									0.00	0	940,000,000
Total For OML10									0.00	0	940,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	110.07200	10.00000	109.98600			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM29 On 04/09/2017 Spot Bond				101.31911		101.24701			0.00	0	0
Total PMM29 SPOT									0.00	0	0
Total For PMM29									0.00	0	0
PMM30 On 07/09/2017 Spot Bond				101.31677		101.24819			0.00	0	0
Total PMM30 SPOT									0.00	0	0
Total For PMM30									0.00	0	0
PMM33 On 01/09/2017 Spot Bond				101.38198		101.31515			0.00	0	0
Total PMM33 SPOT									0.00	0	0
Total For PMM33									0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.96967		100.89646			0.00	0	0
Total PMM34 SPOT									0.00	0	0
Total For PMM34									0.00	0	0
PMM35 On 06/11/2017 Spot Bond				99.84521		99.77903			0.00	0	0
Total PMM35 SPOT									0.00	0	0
Total For PMM35									0.00	0	0
PMM36 On 04/05/2018 Spot Bond				99.91373		99.84885			0.00	0	0
Total PMM36 SPOT									0.00	0	0
Total For PMM36									0.00	0	0
PMM37 On 27/11/2017 Spot Bond				101.53931		101.47232			0.00	0	0

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 PMM37 SPOT									0.00	0	0
Total For PMM37									0.00	0	0
PMM38 On 12/06/2020 Spot Bond				101.22530		101.15207			0.00	600,000,000	200,000,000
Total PMM38 SPOT									0.00	600,000,000	200,000,000
Total For PMM38									0.00	600,000,000	200,000,000
PPC002 On 31/12/2018 Spot Bond				97.55755		97.46981			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC003 On 31/10/2019 Spot Bond				96.96195		96.88695			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE1A On 27/01/2018 Spot Bond				100.15365		100.09013			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2018 Spot Bond				100.08802		100.02181			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2018 Spot Bond				100.09708		100.02394			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2018 Spot Bond				100.09918		100.02443			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				102.82125		102.75439			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				102.95398		102.88372			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				103.07009		102.99685			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				103.30222		103.22300			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				103.33537		103.25529			0.00	0	0

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 PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond				103.36851		103.28759			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.52500	113.71812	8.54000	113.53683		153,633,726,872,500.00	2,012,156,448,900	1,845,527,020,300	
Total R186 SPOT								153,633,726,872,500.00	2,012,156,448,900	1,845,527,020,300	
Total For R186								153,633,726,872,500.00	2,012,156,448,900	1,845,527,020,300	
R197 On 07/12/2023 Spot Bond			2.47000	294.76420	2.47000	294.67703		2,827,359,600,000.00	1,144,680,000	44,679,340,000	
Total R197 SPOT								2,827,359,600,000.00	1,144,680,000	44,679,340,000	
Total For R197								2,827,359,600,000.00	1,144,680,000	44,679,340,000	
R202 On 07/12/2033 Spot Bond			2.57000	236.27372	2.57000	236.20195		47,802,000,000.00	18,600,000	192,120,740,000	
Total R202 SPOT								47,802,000,000.00	18,600,000	192,120,740,000	
Total For R202								47,802,000,000.00	18,600,000	192,120,740,000	
R2023 On 28/02/2023 Spot Bond			7.84500	102.78867	7.85500	102.67974		196,079,523,475,000.00	279,933,655,000	773,390,097,100	
Total R2023 SPOT								196,079,523,475,000.00	279,933,655,000	773,390,097,100	
Total For R2023								196,079,523,475,000.00	279,933,655,000	773,390,097,100	
R203 On 15/09/2017 Spot Bond			7.09000	103.20285	7.10000	103.14190		418,043,532,600,000.00	200,006,140,000	728,653,070,000	
Total R203 SPOT								418,043,532,600,000.00	200,006,140,000	728,653,070,000	
Total For R203								418,043,532,600,000.00	200,006,140,000	728,653,070,000	
R2030 On 31/01/2030 Spot Bond			9.11000	91.81673	9.13000	91.61003		329,999,788,668,000.00	365,532,358,800	597,395,812,900	
Total R2030 SPOT								329,999,788,668,000.00	365,532,358,800	597,395,812,900	
Total For R2030								329,999,788,668,000.00	365,532,358,800	597,395,812,900	
R2032 On 31/03/2032 Spot Bond			9.31500	94.30362	9.32500	94.15900		110,556,283,939,000.00	226,576,090,600	235,290,483,500	
Total R2032 SPOT								110,556,283,939,000.00	226,576,090,600	235,290,483,500	
Total For R2032								110,556,283,939,000.00	226,576,090,600	235,290,483,500	
R2035 On 28/02/2035 Spot Bond			9.56000	97.89701	9.57500	97.70162		019,030,250,144,000.00	106,593,122,400	247,619,659,700	
Total R2035 SPOT								19,030,250,144,000.00	106,593,122,400	247,619,659,700	
Total For R2035								19,030,250,144,000.00	106,593,122,400	247,619,659,700	
R2037 On 31/01/2037 Spot Bond			9.64000	90.06012	9.65500	89.86941		244,650,813,216,000.00	440,316,474,400	782,818,200,000	
Total R2037 SPOT								244,650,813,216,000.00	440,316,474,400	782,818,200,000	
Total For R2037								244,650,813,216,000.00	440,316,474,400	782,818,200,000	
R204 On 21/12/2018 Spot Bond			7.11500	102.01487	7.14000	101.92340		374,461,143,686,000.00	52,629,816,400	239,161,860,200	
Total R204 SPOT								374,461,143,686,000.00	52,629,816,400	239,161,860,200	
Total For R204								374,461,143,686,000.00	52,629,816,400	239,161,860,200	
R2040 On 31/01/2040 Spot Bond			9.81500	92.65794	9.82500	92.49978		703,113,253,695,000.00	581,060,953,000	603,710,581,000	

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 R2040 SPOT									13,113,253,695,000.00	581,060,953,000	503,710,581,000
Total For R2040									13,113,253,695,000.00	581,060,953,000	503,710,581,000
R2044 On 31/01/2044 Spot Bond			9.83000	89.87715	9.84500	89.67744			058,704,256,806,000.00	311,160,148,200	567,807,790,300
Total R2044 SPOT									18,704,256,806,000.00	311,160,148,200	567,807,790,300
Total For R2044									18,704,256,806,000.00	311,160,148,200	567,807,790,300
R2048 On 28/02/2048 Spot Bond			9.79500	93.52719	9.80500	93.36639			736,581,402,481,500.00	994,035,875,700	1,320,424,198,200
Total R2048 SPOT									16,581,402,481,500.00	994,035,875,700	320,424,198,200
Total For R2048									16,581,402,481,500.00	994,035,875,700	320,424,198,200
R207 On 15/01/2020 Spot Bond			7.29000	100.22159	7.31000	100.11875			449,381,558,961,000.00	61,643,560,900	514,487,447,100
Total R207 SPOT									19,381,558,961,000.00	61,643,560,900	514,487,447,100
Total For R207									19,381,558,961,000.00	61,643,560,900	514,487,447,100
R208 On 31/03/2021 Spot Bond			7.44000	100.05706	7.46500	99.91910			524,879,014,224,000.00	70,548,254,600	561,234,188,400
Total R208 SPOT									14,879,014,224,000.00	70,548,254,600	561,234,188,400
Total For R208									14,879,014,224,000.00	70,548,254,600	561,234,188,400
R209 On 31/03/2036 Spot Bond			9.52500	73.73727	9.54000	73.57980			433,613,193,902,500.00	570,458,078,100	1,017,029,118,700
Total R209 SPOT									13,613,193,902,500.00	570,458,078,100	017,029,118,700
Total For R209									13,613,193,902,500.00	570,458,078,100	017,029,118,700
R210 On 31/03/2028 Spot Bond			2.50000	184.47205	2.50000	184.41706			2,413,050,000,000.00	965,220,000	95,822,010,000
Total R210 SPOT									2,413,050,000,000.00	965,220,000	95,822,010,000
Total For R210									2,413,050,000,000.00	965,220,000	95,822,010,000
R212 On 31/01/2022 Spot Bond			2.45000	148.02832	2.45000	147.98447			300,399,498,000,000.00	122,612,040,000	152,885,620,000
Total R212 SPOT									10,399,498,000,000.00	122,612,040,000	152,885,620,000
Total For R212									10,399,498,000,000.00	122,612,040,000	152,885,620,000
R213 On 28/02/2031 Spot Bond			9.19500	86.06671	9.21000	85.90241			187,884,590,344,000.00	237,942,859,200	454,764,427,700
Total R213 SPOT									17,884,590,344,000.00	237,942,859,200	454,764,427,700
Total For R213									17,884,590,344,000.00	237,942,859,200	454,764,427,700
R214 On 28/02/2041 Spot Bond			9.72500	73.06159	9.73500	72.93574			756,750,731,145,000.00	283,470,512,200	882,448,104,900
Total R214 SPOT									16,750,731,145,000.00	283,470,512,200	382,448,104,900
Total For R214									16,750,731,145,000.00	283,470,512,200	382,448,104,900
RCG01 On 24/10/2019 Spot Bond				100.16767		100.09561			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCG01 On 24/10/2017 Spot Bond				100.15529		100.08855			0.00	0	0
Total RCG01C SPOT									0.00	0	0
Total For RCG01C									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				101.19373		101.11220			0.00	0	0

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 RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				101.58550		101.51083				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	59.77948	100.00000	59.34608				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	93.05971	100.00000	92.36696				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	12.85923	100.00000	13.44519				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	64.16460	100.00000	64.30646				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	42.63156	100.00000	42.93957				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	21.11230	100.00000	21.59046				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				101.23954		101.16837				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				101.83037		101.76607				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				102.71244		102.64159				0.00	460,000,000	230,000,000
Total RDFB05 SPOT										0.00	460,000,000	230,000,000
Total For RDFB05										0.00	460,000,000	230,000,000
RDFB0 On 22/03/2019 Spot Bond				101.64736		101.57579				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	31.13791	100.00000	30.91217				0.00	0	0

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 RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				101.01130		100.94028				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				100.92226		100.84865				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				101.52254		101.44948				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				101.09012		101.01959				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				100.89644		100.82367				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFC3 On 27/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RDFC34 SPOT										0.00	0	0
Total For RDFC34										0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.65531		100.58814				0.00	0	0
Total RDFC35 SPOT										0.00	0	0
Total For RDFC35										0.00	0	0
RDFC3 On 22/09/2017 Spot Bond				100.81543		100.74725				0.00	0	0
Total RDFC36 SPOT										0.00	0	0
Total For RDFC36										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond				101.38629		101.32026				0.00	0	0
Total RDFC38 SPOT										0.00	0	0
Total For RDFC38										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond			100.00000	49.80532	100.00000	49.15115			000,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total RDFC39 SPOT									10,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total For RDFC39									10,000,000,000,000.00	20,000,000,000	10,000,000,000	
REB01 On 21/05/2018 Spot Bond				101.86747		101.79549				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01 On 21/05/2018 Spot Bond			100.00000	66.12611	100.00000	65.64670				0.00	0	0

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 REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond				101.81906		101.74508				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/11/2017 Spot Bond				101.68398		101.61631				0.00	0	0
Total REBC05 SPOT										0.00	0	0
Total For REBC05										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.89634		100.80111				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.94143		100.84093				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				101.11831		100.99716				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				100.93044		100.83114				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED30 On 16/09/2021 Spot Bond				101.40172		101.30659				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES01 On 02/03/2018 Spot Bond			100.00000	63.35644	100.00000	62.89711				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	31.17376	100.00000	30.94775				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	18.03294	100.00000	17.90219				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	12.74310	100.00000	12.65071				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				102.08628		102.01799				0.00	0	0

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 RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				99.84117		102.09613				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES30 On 07/03/2021 Spot Bond				101.38268		101.31038				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.35342		100.28306				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES34 On 25/08/2019 Spot Bond				102.87438		102.80573				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				101.72492		101.65121				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				100.24287		100.16972				0.00	2,000,000,000	500,000,000
Total RES36 SPOT										0.00	2,000,000,000	500,000,000
Total For RES36										0.00	2,000,000,000	500,000,000
RES38 On 01/08/2020 Spot Bond				99.97688		99.90822				0.00	0	710,000,000
Total RES38 SPOT										0.00	0	710,000,000
Total For RES38										0.00	0	710,000,000
RES39 On 03/05/2018 Spot Bond			100.00000	66.22905	100.00000	65.61067				0.00	0	0
Total RES39U SPOT										0.00	0	0
Total For RES39U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP014 On 27/09/2019 Spot Bond				80.78519		80.62148				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	47.06203	100.00000	46.72448				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	19.03394	100.00000	20.78883				0.00	0	0

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 RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				103.65546		103.51410			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				45.34474		45.24023			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.11000	105.38915	9.13500	105.23328			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			9.52500	101.23265	9.53500	101.10855			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.89500	97.22194	10.91000	97.04388		1,307,400,000,000.00		120,000,000	60,000,000
Total RW28 SPOT								1,307,400,000,000.00		120,000,000	60,000,000
Total For RW28								1,307,400,000,000.00		120,000,000	60,000,000
S1327L On 02/08/2017 Spot Bond			100.00000	99.45504	100.00000	98.64865			0.00	0	0
Total S1327U SPOT									0.00	0	0
Total For S1327U									0.00	0	0
SBK12 On 25/11/2020 Spot Bond			10.00000	110.07200	10.00000	109.98600			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			8.19000	102.01449	8.20000	101.94428			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK16 On 15/03/2018 Spot Bond				101.41065		101.33756			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2019 Spot Bond				98.97531		98.89992			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				98.96735		98.58646			0.00	940,000,000	940,000,000
Total SBK18 SPOT									0.00	940,000,000	940,000,000
Total For SBK18									0.00	940,000,000	940,000,000
SBK19 On 24/10/2019 Spot Bond				100.17798		100.10148			0.00	0	0

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 SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond				103.23862		103.15608			0.00	1,140,000,000	570,000,000
Total SBK20 SPOT									0.00	1,140,000,000	570,000,000
Total For SBK20									0.00	1,140,000,000	570,000,000
SBK21 On 28/01/2020 Spot Bond				99.75346		99.67219			0.00	120,000,000	103,000,000
Total SBK21 SPOT									0.00	120,000,000	103,000,000
Total For SBK21									0.00	120,000,000	103,000,000
SBK22 On 28/05/2020 Spot Bond				103.07297		102.98913			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			11.14500	103.49239	11.15500	103.36395			0.00	0	1,910,000,000
Total SBK23 SPOT									0.00	0	1,910,000,000
Total For SBK23									0.00	0	1,910,000,000
SBK24 On 19/10/2020 Spot Bond				102.47270		102.38924			0.00	0	100,000,000
Total SBK24 SPOT									0.00	0	100,000,000
Total For SBK24									0.00	0	100,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.15145	100.00000	11.07059			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				102.49274		102.34747			0.00	2,580,000,000	1,290,000,000
Total SBK25 SPOT									0.00	2,580,000,000	1,290,000,000
Total For SBK25									0.00	2,580,000,000	1,290,000,000
SBK26 On 25/04/2021 Spot Bond			11.18000	106.40072	11.20500	106.22951			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.46500	102.50685	8.49000	102.42046			0.00	0	2,760,000,000
Total SBK9 SPOT									0.00	0	2,760,000,000
Total For SBK9									0.00	0	2,760,000,000
SBN33 On 15/09/2017 Spot Bond			8.49000	103.02269	8.50000	102.95024			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				101.17221		101.10523			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.71000	103.29360	7.72000	103.22734			0.00	0	0

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 SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				101.31953		101.25110			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				101.67047		101.59849			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			8.74000	105.70908	8.76500	105.55140			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.69000	104.17211	9.70500	104.00309			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				103.49789		103.42203			0.00	1,040,000,000	520,000,000
Total SBS21 SPOT									0.00	1,040,000,000	520,000,000
Total For SBS21									0.00	1,040,000,000	520,000,000
SBS24 On 24/05/2019 Spot Bond				102.41567		102.34753			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.96500	103.12080	7.99000	103.01304		9,558,000,000,000.00	1,200,000,000	452,500,000	
Total SBS25 SPOT								9,558,000,000,000.00	1,200,000,000	452,500,000	
Total For SBS25								9,558,000,000,000.00	1,200,000,000	452,500,000	
SBS27 On 20/02/2024 Spot Bond			9.09500	109.52185	9.20500	108.89098		0.00	0	3,010,000,000	
Total SBS27 SPOT								0.00	0	3,010,000,000	
Total For SBS27								0.00	0	3,010,000,000	
SBS29 On 12/06/2019 Spot Bond			7.92000	102.45874	7.94500	102.35037		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			9.87000	91.78536	9.88500	91.63188		0.00	0	0	
Total SBS3 SPOT								0.00	0	0	
Total For SBS3								0.00	0	0	
SBS30 On 12/06/2019 Spot Bond				101.08092		101.01390		0.00	0	0	
Total SBS30 SPOT								0.00	0	0	
Total For SBS30								0.00	0	0	
SBS31 On 12/06/2027 Spot Bond			9.92500	100.41872	9.94000	100.24654		0.00	0	2,420,000,000	

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 SBS31 SPOT									0.00	0	2,420,000,000
Total For SBS31									0.00	0	2,420,000,000
SBS32 On 19/09/2017 Spot Bond				100.96647		100.89626			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				101.03869		100.96976			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			9.82500	105.04090	9.94000	104.37491			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.24956		100.18979			0.00	0	106,000,000
Total SBS35 SPOT									0.00	0	106,000,000
Total For SBS35									0.00	0	106,000,000
SBS36 On 29/01/2020 Spot Bond				99.85467		99.78891			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.16500	99.62138	8.18500	99.51172			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			9.54000	97.67730	9.51000	97.75863		10,112,400,000,000.00		1,060,000,000	530,000,000
Total SBS38 SPOT								10,112,400,000,000.00		1,060,000,000	530,000,000
Total For SBS38								10,112,400,000,000.00		1,060,000,000	530,000,000
SBS39 On 29/01/2030 Spot Bond			10.21500	96.53157	10.23000	96.35088			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			8.76000	101.19129	8.78500	101.03286			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				102.54064		102.47222			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			8.95000	106.40437	8.96000	106.28590			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			9.54500	108.45504	9.56000	108.28461			0.00	0	0

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 SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.87500	108.33798	9.89000	108.15341				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				102.08144		102.01424				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				102.58873		102.51941				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			8.94500	112.19898	8.95500	112.07267				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				102.50348		102.43170				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				99.77562		99.71046				0.00	0	1,000,000,000
Total SBS48 SPOT										0.00	0	1,000,000,000
Total For SBS48										0.00	0	1,000,000,000
SBS49 On 31/01/2022 Spot Bond				99.99980		99.93314				0.00	0	291,000,000
Total SBS49 SPOT										0.00	0	291,000,000
Total For SBS49										0.00	0	291,000,000
SBS50 On 31/01/2022 Spot Bond			8.94500	101.85584	8.95500	101.74515				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			9.56500	100.99937	9.58000	100.84933				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				99.99987		99.92928				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				99.92968		99.85945				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				101.20203		101.13329				0.00	0	0

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 SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond				101.24444		101.17307				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			8.97500	101.08219	8.98500	100.97070				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				101.25772		101.18552				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond				101.35224		101.27810				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.92000	272.61459	3.92000	272.50209				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			4.12000	194.98805	4.12000	194.90445				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				101.15170		101.04713				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	90.86213	100.00000	90.20371				0.00	0	0
Total SCM10U SPOT										0.00	0	0
Total For SCM10U										0.00	0	0
SF2A2L On 11/02/2018 Spot Bond			100.00000	66.11626	100.00000	65.63692				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2018 Spot Bond			100.00000	66.76959	100.00000	66.28552				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2018 Spot Bond			100.00000	67.95748	100.00000	67.46479				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2018 Spot Bond			100.00000	68.55142	100.00000	68.05442				0.00	0	0

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 SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.79091		100.68763				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.79104		100.68775				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				101.62441		101.55498				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	110.07200	10.00000	109.98600				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			8.69000	104.06419	8.70000	103.98940				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				102.13722		102.06383				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.84091		100.76892				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.86668		100.79225				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.34000	102.06816	9.36500	101.92867				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.86668		100.79225				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.93408		100.86463				0.00	0	0

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 SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	44.03796	100.00000	43.71868				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SHS30 On 05/04/2020 Spot Bond				100.70765		100.63437				0.00	0	0
Total SHS30 SPOT										0.00	0	0
Total For SHS30										0.00	0	0
SHS31 On 05/10/2022 Spot Bond				100.72167		100.64675				0.00	0	0
Total SHS31 SPOT										0.00	0	0
Total For SHS31										0.00	0	0
SHS32 On 10/07/2020 Spot Bond				100.58379		100.51047				0.00	2,400,000,000	600,000,000
Total SHS32 SPOT										0.00	2,400,000,000	600,000,000
Total For SHS32										0.00	2,400,000,000	600,000,000
SHS33 On 10/10/2022 Spot Bond				100.59498		100.52004				0.00	0	0
Total SHS33 SPOT										0.00	0	0
Total For SHS33										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.36500	104.31029	8.39000	104.21477				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				102.03359		101.95865				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				101.93505		101.86403				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				101.98739		101.91429				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				102.01910		101.94475				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				102.03989		101.96470				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				102.18927		102.10815				0.00	0	0

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 SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond				102.23305		102.15017				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.29000	103.04839	8.30000	102.97758				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				100.56711		100.48851				0.00	0	100,000,000
Total SNT02 SPOT										0.00	0	100,000,000
Total For SNT02										0.00	0	100,000,000
SNT03 On 12/04/2023 Spot Bond			10.44500	109.08637	10.45500	108.95165				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond				100.92855		100.85292				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				101.77868		101.70644				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				101.76288		101.70040				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2017 Spot Bond				101.68739		101.62127				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				101.71406		101.64465				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				101.71731		101.64529				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				101.76856		101.69427				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				101.74840		101.67750				0.00	0	0

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 SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00: On 09/09/2019 Spot Bond				101.41292		101.33594				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				99.99990		99.92769				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.62067		100.55225				0.00	400,000,000	100,000,000
Total SSA05 SPOT										0.00	400,000,000	100,000,000
Total For SSA05										0.00	400,000,000	100,000,000
SSA06 On 16/04/2020 Spot Bond			9.14000	99.77035	9.16500	99.63920				0.00	0	2,090,000,000
Total SSA06 SPOT										0.00	0	2,090,000,000
Total For SSA06										0.00	0	2,090,000,000
SSN00: On 31/03/2021 Spot Bond			9.01000	95.30723	9.03500	95.16494				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			9.01000	95.30723	9.03500	95.16494				0.00	0	100,000,000
Total SSN005 SPOT										0.00	0	100,000,000
Total For SSN005										0.00	0	100,000,000
SSN00: On 15/09/2017 Spot Bond			7.97000	103.08953	7.98000	103.02135				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			3.93000	115.50814	3.93000	115.45998				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			10.02500	103.97294	10.04000	103.79795				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			11.06500	74.66589	11.08000	74.51807				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				100.24174		100.16891				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				100.39296		100.32329				0.00	0	0

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 SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN027 On 25/09/2019 Spot Bond				100.94464		100.86985				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN029 On 07/12/2023 Spot Bond				101.60221		101.51752				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN031 On 17/03/2020 Spot Bond				101.09009		101.01558				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN034 On 02/06/2020 Spot Bond				101.54661		101.47231				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN035 On 17/11/2020 Spot Bond				101.94261		101.86910				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN036 On 18/12/2020 Spot Bond				107.38958		107.38958				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN037 On 01/06/2021 Spot Bond				101.65631		101.57776				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN038 On 26/01/2021 Spot Bond			9.55000	100.12683	9.55000	100.05072				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN040 On 11/10/2023 Spot Bond				100.50911		100.43578				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN041 On 13/10/2023 Spot Bond			9.24500	105.44316	9.25500	105.31786				0.00	0	1,140,000,000
Total SSN041 SPOT										0.00	0	1,140,000,000
Total For SSN041										0.00	0	1,140,000,000
SSN042 On 03/12/2018 Spot Bond				95.29970		95.29970				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN043 On 31/01/2038 Spot Bond			4.05000	99.05159	4.08000	98.55103				0.00	0	0

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 SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN043 On 09/02/2027 Spot Bond				99.76424		102.06618				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN044 On 14/02/2018 Spot Bond				101.76465		101.70048				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN045 On 30/04/2027 Spot Bond				100.00000	0.00000	99.92085				0.00	0	150,000,000
Total SSN046 SPOT										0.00	0	150,000,000
Total For SSN046										0.00	0	150,000,000
SSN046 On 05/04/2027 Spot Bond				100.58775		100.51375				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 21/06/2018 Spot Bond				100.90027		100.83275				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.47500	100.31745	9.49000	100.15880				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond				101.70452		101.63553				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A10 On 21/08/2019 Spot Bond				102.33369		102.26375				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A11 On 21/08/2019 Spot Bond			8.94000	104.14681	8.96000	104.03431				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				101.95286		101.88300				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A10 On 21/08/2020 Spot Bond				101.79133		101.71604				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A11 On 21/08/2020 Spot Bond			8.84000	108.77888	8.86000	108.64683				0.00	0	0

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 T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				101.65465		101.58540				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				101.95286		101.88300				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				101.78753		101.71241				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			8.94000	108.14150	8.96000	108.00933				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				101.74269		101.67203				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				101.48452		101.41117				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.89000	106.52711	8.91000	106.39694				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				101.73309		101.66285				0.00	900,000,000	300,000,000
Total T14A10 SPOT										0.00	900,000,000	300,000,000
Total For T14A10										0.00	900,000,000	300,000,000
T14A11 On 21/11/2021 Spot Bond				101.77107		101.69916				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			9.15000	101.72587	9.15000	101.65130				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				101.41035		101.34307				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS12 On 20/03/2019 Spot Bond				100.68997		100.62128				0.00	0	0

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 TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS13€ On 06/07/2018 Spot Bond				100.65010		100.58080				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond				100.66281		100.59196				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				101.80089		101.73247				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				100.06467		99.99992				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.06700		99.99984				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 Spot Bond				101.70748		101.64356				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TFS144 On 20/03/2020 Spot Bond				101.00893		100.94048				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond				101.03764		100.96705				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond				99.70634		99.57909				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A1 On 18/07/2018 Spot Bond				100.36479		100.29607				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond				100.37593		100.30462				0.00	0	0

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 TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond			8.73000	100.30231	8.73000	100.23247				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond				100.22603		100.15644				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A4 On 18/07/2018 Spot Bond				100.54834		100.47892				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond			8.61500	99.90759	8.64000	99.81612				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond				100.21472		100.14554				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A7 On 18/07/2018 Spot Bond				100.54834		100.47892				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond				100.62058		100.54747				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond				100.38777		100.31370				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond				100.38637		100.31264				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond				100.42217		100.34011				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond				100.42078		100.33904				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond				100.40862		100.32971				0.00	0	0

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 TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond				100.53012		100.42294				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond				100.53150		100.42400				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2018 Spot Bond				100.52460		100.41871				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				101.66667		101.59844				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				101.73314		101.66290				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			8.89000	104.55898	8.91000	104.44649				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				101.70452		101.63553				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				101.77130		101.69939				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			8.80000	103.28524	8.82000	103.17460				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				101.69498		101.62640				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				101.77130		101.69939				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond			8.91000	102.55766	8.93000	102.44686				0.00	0	0

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 TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond				101.85713		101.78148				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				101.85713		101.78148				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				101.85713		101.78148				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				101.85713		101.78148				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				102.00967		101.92736				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				102.00967		101.92736				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				102.00967		101.92736				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				102.00776		101.92553				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				102.62863		102.51921				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				102.62863		102.51921				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				102.73547		102.62640				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/08/2019 Spot Bond				102.61722		102.50829				0.00	0	0

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 TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A7 On 21/08/2018 Spot Bond				101.66064		101.59356				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A2 On 21/08/2018 Spot Bond				101.70262		101.63371				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond				102.17232		102.10122				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			9.04000	104.84250	9.06000	104.71293				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				101.66255		101.59538				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A6 On 21/08/2018 Spot Bond				101.80487		101.73662				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond				101.16982		101.09629				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			8.93000	106.08329	8.95000	105.95327		10,716,000,000,000.00		1,200,000,000	300,000,000	
Total TH13A8 SPOT								10,716,000,000,000.00		1,200,000,000	300,000,000	
Total For TH13A8								10,716,000,000,000.00		1,200,000,000	300,000,000	
TH13A9 On 21/08/2018 Spot Bond				101.65465		101.58540				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				101.85703		101.78138				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				101.85894		101.78320				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				101.89187		101.81212				0.00	0	0

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 TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				101.85394		101.77587				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				101.85131		101.77591				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				101.99047		101.90899				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				102.00571		101.92357				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				101.98667		101.90270				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				102.02458		101.93893				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				102.09527		102.00922				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond				102.61880		102.50979				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond				102.61880		102.50979				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond				102.64873		102.53514				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond				102.62041		102.50810				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond				102.65684		102.54616				0.00	0	0

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 TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A7 On 21/11/2017 Spot Bond				101.55102		101.48532				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A2 On 21/11/2019 Spot Bond				101.41050		101.33886				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond				101.79776		101.72469				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A4 On 21/11/2021 Spot Bond			8.98000	105.84380	9.00500	105.67803				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A5 On 21/02/2018 Spot Bond				101.58043		101.51684				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A6 On 21/11/2019 Spot Bond				101.73309		101.66285				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond				101.78251		101.71010				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			8.93000	103.25468	8.95500	103.09242				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A9 On 21/05/2018 Spot Bond				101.60342		101.53882				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14B0 On 21/11/2021 Spot Bond				101.91401		101.83586				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				101.85684		101.78119				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond				101.83397		101.75932				0.00	0	0

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 TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				102.00927		101.92695				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				101.97117		101.89052				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				101.94831		101.86866				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				102.58021		102.47286				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				102.54027		102.43469				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				102.48512		102.38195				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH9A1: On 18/07/2017 Spot Bond				100.73866						0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	5.95637	101.06155	5.91277				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE8C1 SPOT									0.00	0	0
Total For THE8C1									0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8D1 SPOT									0.00	0	0
Total For THE8D1									0.00	0	0
THE9AI On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9A6 SPOT									0.00	0	0
Total For THE9A6									0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9A7 SPOT									0.00	0	0
Total For THE9A7									0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B On 18/07/2019 Spot Bond				100.40028		100.32330			0.00	0	0
Total THE9B4 SPOT									0.00	0	0
Total For THE9B4									0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C On 18/07/2019 Spot Bond				101.77255		101.69025			0.00	0	0
Total THE9C4 SPOT									0.00	0	0
Total For THE9C4									0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2019 Spot Bond				100.54215		100.43216			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			8.96000	95.98751	8.98000	95.87754		414,848,000,000.00		46,300,000	46,300,000
Total TL20 SPOT								414,848,000,000.00		46,300,000	46,300,000
Total For TL20								414,848,000,000.00		46,300,000	46,300,000
TL20/R On 22/02/2020 Spot Bond			100.00000	24.00667	100.00000	23.87029		0.00	0	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	110.07200	10.00000	109.98600		0.00	0	0	
Total TL20/R207 SPOT								0.00	0	0	
Total For TL20/R207								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL21U On 09/12/2021 Spot Bond			100.00000	13.16147	100.00000	13.03859			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TLC01 On 22/09/2017 Spot Bond				102.98357		102.91524			0.00	0	0
Total TLC01 SPOT									0.00	0	0
Total For TLC01									0.00	0	0
TLC02 On 22/03/2018 Spot Bond				100.94496		100.87802			0.00	0	0
Total TLC02 SPOT									0.00	0	0
Total For TLC02									0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.78000	102.31333	7.79000	102.24641		15,560,000,000,000.00	2,000,000,000	10,305,498,139	
Total TN17 SPOT								15,560,000,000,000.00	2,000,000,000	10,305,498,139	
Total For TN17								15,560,000,000,000.00	2,000,000,000	10,305,498,139	
TN17/R On 14/11/2017 Spot Bond			100.00000	81.07882	100.00000	80.56566		0.00	0	0	
Total TN17/R203 SPOT								0.00	0	0	
Total For TN17/R203								0.00	0	0	
TN20 On 17/09/2020 Spot Bond			8.72000	108.64502	8.74500	108.50003		0.00	0	47,105,600,000	
Total TN20 SPOT								0.00	0	47,105,600,000	
Total For TN20								0.00	0	47,105,600,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	21.23783	100.00000	21.09790		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	8.95153	100.00000	8.88663		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	13.58451	100.00000	13.44401		0.00	0	0	
Total TN21U SPOT								0.00	0	0	
Total For TN21U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			9.36500	109.18103	9.37500	109.05096		0.00	0	4,238,500,000	
Total TN23 SPOT								0.00	0	4,238,500,000	
Total For TN23								0.00	0	4,238,500,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	13.60748	100.00000	13.51781		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			10.36500	99.59333	10.38000	99.43183		0.00	0	15,480,000,000	
Total TN25 SPOT								0.00	0	15,480,000,000	
Total For TN25								0.00	0	15,480,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25/R On 19/08/2025 Spot Bond			100.00000	13.78825	100.00000	13.69590			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			10.48500	92.02453	10.50000	91.86113		66,202,290,000,000.00	6,314,000,000	4,367,000,000	
Total TN27 SPOT								66,202,290,000,000.00	6,314,000,000	4,367,000,000	
Total For TN27								66,202,290,000,000.00	6,314,000,000	4,367,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.59078	100.00000	10.52099		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			11.21000	98.37672	11.23000	98.15763		0.00	0	9,300,000,000	
Total TN30 SPOT								0.00	0	9,300,000,000	
Total For TN30								0.00	0	9,300,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	123.36374	8.00000	123.28445		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			11.85500	94.60629	11.86500	94.44444		0.00	0	2,800,000,000	
Total TN40 SPOT								0.00	0	2,800,000,000	
Total For TN40								0.00	0	2,800,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	103.28569	10.75000	103.19708		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				101.73659		101.66865		0.00	1,766,800	1,766,800	
Total TNF18 SPOT								0.00	1,766,800	1,766,800	
Total For TNF18								0.00	1,766,800	1,766,800	
TORQ1 On 15/08/2018 Spot Bond				102.20189		102.12026		0.00	0	0	
Total TORQ10 SPOT								0.00	0	0	
Total For TORQ10								0.00	0	0	
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total TORQ2 SPOT								0.00	0	0	
Total For TORQ2								0.00	0	0	
TORQ3 On 15/08/2017 Spot Bond				101.90113		101.83039		0.00	0	0	
Total TORQ3 SPOT								0.00	0	0	
Total For TORQ3								0.00	0	0	
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total TORQ4 SPOT								0.00	0	0	
Total For TORQ4								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/08/2017 Spot Bond				102.51690		102.42272			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2019 Spot Bond				101.90773		101.83780			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2018 Spot Bond				101.94977		101.87817			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2018 Spot Bond				102.01281		101.93870			0.00	0	0
Total TORQ9 SPOT									0.00	0	0
Total For TORQ9									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.07200	10.00000	109.98600			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.67634		100.60672			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.78832		100.72050			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA0 On 30/11/2018 Spot Bond				101.78312		101.71543			0.00	0	0
Total TPDA06 SPOT									0.00	0	0
Total For TPDA06									0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			8.94000	103.17567	8.96500	103.03056			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.00000	10.00000	99.91972			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.00000	9.75000	99.92172			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR32 On 31/12/2099 Spot Bond			100.00000	10.00000	100.00000	9.92284			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0
TRA2A On 14/12/2018 Spot Bond				101.17188		101.10193			0.00	0	0
Total TRA2A1 SPOT									0.00	0	0
Total For TRA2A1									0.00	0	0
TRA2A On 14/12/2020 Spot Bond				101.22398		101.15066			0.00	0	0
Total TRA2A2 SPOT									0.00	0	0
Total For TRA2A2									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.19000	102.58621	9.21000	102.45318			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A On 14/12/2018 Spot Bond				101.17315		101.10312			0.00	0	0
Total TRA2A4 SPOT									0.00	0	0
Total For TRA2A4									0.00	0	0
TRA2A On 14/12/2020 Spot Bond				101.22398		101.15066			0.00	0	0
Total TRA2A5 SPOT									0.00	0	0
Total For TRA2A5									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.99000	103.22191	9.01000	103.08960			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2B On 14/12/2020 Spot Bond				101.30664		101.22797			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2B On 14/12/2020 Spot Bond				101.33842		101.25769			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0
TRA2C On 14/12/2020 Spot Bond				101.47176		101.38240			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2C On 14/12/2020 Spot Bond				101.52251		101.42986			0.00	0	0
Total TRA2C2 SPOT									0.00	0	0
Total For TRA2C2									0.00	0	0
TRA2D On 14/12/2020 Spot Bond				101.85179		101.73775			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2D On 14/12/2020 Spot Bond				101.85179		101.73775				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond				101.22215		101.15013				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4I On 14/06/2019 Spot Bond			100.00000	30.68515	100.00000	30.46268				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond				101.23684		101.16270				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2I On 14/06/2019 Spot Bond			100.00000	30.95086	100.00000	30.72648				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				101.24320		101.16865				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	31.17230	100.00000	30.94629				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				101.05991		100.97246				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	33.87372	100.00000	33.62813				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				104.30094		104.19876				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2I On 14/06/2019 Spot Bond			100.00000	36.84085	100.00000	36.57375				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	28.36701	100.00000	24.38710				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSE03L On 31/10/2020 Spot Bond			100.00000	5.49756	100.00000	6.82213			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP21E On 03/08/2017 Spot Bond				99.93341		99.86682			0.00	0	0
Total TSP218 SPOT									0.00	0	0
Total For TSP218									0.00	0	0
TSP21E On 17/08/2017 Spot Bond				99.62486		99.55866			0.00	0	0
Total TSP219 SPOT									0.00	0	0
Total For TSP219									0.00	0	0
TSP22C On 26/10/2017 Spot Bond				98.13759		98.07337			0.00	0	0
Total TSP220 SPOT									0.00	0	0
Total For TSP220									0.00	0	0
TSP221 On 26/04/2018 Spot Bond				94.20824		94.14365			0.00	0	0
Total TSP221 SPOT									0.00	0	0
Total For TSP221									0.00	0	0
TSP22G On 10/05/2018 Spot Bond				93.89824		93.83356			0.00	0	0
Total TSP222 SPOT									0.00	0	0
Total For TSP222									0.00	0	0
TSP22G On 23/11/2017 Spot Bond				97.54033		97.47616			0.00	0	0
Total TSP223 SPOT									0.00	0	0
Total For TSP223									0.00	0	0
TSP22H On 24/05/2018 Spot Bond				93.61366		93.54915			0.00	0	0
Total TSP224 SPOT									0.00	0	0
Total For TSP224									0.00	0	0
TSP22E On 07/12/2017 Spot Bond				97.24350		97.17939			0.00	0	0
Total TSP225 SPOT									0.00	0	0
Total For TSP225									0.00	0	0
TSP22E On 07/06/2018 Spot Bond				93.36965		93.30569			0.00	0	0
Total TSP226 SPOT									0.00	0	0
Total For TSP226									0.00	0	0
TSP227 On 21/06/2018 Spot Bond				93.09072		93.02714			0.00	0	0
Total TSP227 SPOT									0.00	0	0
Total For TSP227									0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	26.97548	100.00000	26.77990			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TUHF0 On 26/01/2020 Spot Bond				100.04390		100.05285				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC23 On 26/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC234 SPOT										0.00	0	0
Total For TWC234										0.00	0	0
TWC23 On 11/08/2017 Spot Bond				101.78325		101.71879				0.00	0	0
Total TWC235 SPOT										0.00	0	0
Total For TWC235										0.00	0	0
TWC23 On 17/08/2017 Spot Bond				101.65223		101.58786				0.00	0	0
Total TWC236 SPOT										0.00	0	0
Total For TWC236										0.00	0	0
TWC23 On 18/08/2017 Spot Bond				101.61137		101.54692				0.00	0	0
Total TWC237 SPOT										0.00	0	0
Total For TWC237										0.00	0	0
TWC23 On 31/08/2017 Spot Bond				101.26616		101.20178				0.00	0	0
Total TWC238 SPOT										0.00	0	0
Total For TWC238										0.00	0	0
TWC23 On 09/10/2017 Spot Bond				100.51564		100.45118				0.00	0	0
Total TWC239 SPOT										0.00	0	0
Total For TWC239										0.00	0	0
TWC24 On 13/10/2017 Spot Bond				100.38219		100.32184				0.00	0	0
Total TWC240 SPOT										0.00	0	0
Total For TWC240										0.00	0	0
TWC24 On 28/08/2017 Spot Bond				101.34855		101.28433				0.00	0	0
Total TWC241 SPOT										0.00	0	0
Total For TWC241										0.00	0	0
TWC24 On 16/10/2017 Spot Bond				100.36524		100.30079				0.00	0	0
Total TWC242 SPOT										0.00	0	0
Total For TWC242										0.00	0	0
TWC24 On 23/10/2017 Spot Bond				100.14543		100.08310				0.00	0	0
Total TWC243 SPOT										0.00	0	0
Total For TWC243										0.00	0	0
TWC24 On 26/10/2017 Spot Bond				100.10388	100.00000	83.26131				0.00	39,250,000,000	34,000,000,000
Total TWC244 SPOT										0.00	39,250,000,000	34,000,000,000
Total For TWC244										0.00	39,250,000,000	34,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21 On 02/03/2021 Spot Bond			9.04000	109.36679	9.06500	109.21028			2,712,000,000,000.00	300,000,000	150,000,000
Total UG21 SPOT									2,712,000,000,000.00	300,000,000	150,000,000
Total For UG21									2,712,000,000,000.00	300,000,000	150,000,000
UG26 On 09/03/2026 Spot Bond			10.49500	108.94735	10.51000	108.77027			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VCJA1U On 20/07/2025 Spot Bond			100.00000	9.30544	100.00000	9.18322			0.00	0	0
Total VCJA1U SPOT									0.00	0	0
Total For VCJA1U									0.00	0	0
VCJB1U On 20/07/2025 Spot Bond			100.00000	9.17588	100.00000	9.05536			0.00	0	0
Total VCJB1U SPOT									0.00	0	0
Total For VCJB1U									0.00	0	0
VCPA1U On 20/07/2025 Spot Bond			100.00000	8.98532	100.00000	8.86731			0.00	0	0
Total VCPA1U SPOT									0.00	0	0
Total For VCPA1U									0.00	0	0
VCPB1U On 20/07/2025 Spot Bond			100.00000	8.81744	100.00000	8.70162			0.00	0	0
Total VCPB1U SPOT									0.00	0	0
Total For VCPB1U									0.00	0	0
VJA03U On 20/10/2023 Spot Bond			100.00000	8.10119	100.00000	8.04246			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0
VJA04U On 20/01/2024 Spot Bond			100.00000	8.46278	100.00000	8.40143			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05U On 20/04/2024 Spot Bond			100.00000	8.96730	100.00000	8.90228			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06U On 20/07/2024 Spot Bond			100.00000	9.03045	100.00000	8.96498			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJA07U On 20/10/2024 Spot Bond			100.00000	9.07293	100.00000	9.00716			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08U On 20/01/2025 Spot Bond			100.00000	9.10556	100.00000	9.03955			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA09L On 20/04/2025 Spot Bond			100.00000	10.47088	100.00000	10.37311			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	7.90414	100.00000	7.84683			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	8.24893	100.00000	8.18913			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	8.74292	100.00000	8.67953			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	8.87268	100.00000	8.80836			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	8.90037	100.00000	8.83585			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	8.93319	100.00000	8.86842			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	10.26947	100.00000	10.17359			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKC19 On 06/09/2017 Spot Bond				103.35281		103.28438			0.00	0	0
Total VKC19 SPOT									0.00	0	0
Total For VKC19									0.00	0	0
VKC20 On 29/09/2017 Spot Bond				100.74024		100.67625			0.00	0	0
Total VKC20 SPOT									0.00	0	0
Total For VKC20									0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	59.72651	100.00000	59.29349			0.00	0	0
Total VKE01U SPOT									0.00	0	0
Total For VKE01U									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				101.10376		101.03609			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE06 On 08/05/2018 Spot Bond				99.82433		101.96128				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				101.34415		101.27265				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				100.85389		100.78069				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				100.57504		100.50305				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				100.58406		100.51077				0.00	0	7,200,000,000
Total VKE10 SPOT										0.00	0	7,200,000,000
Total For VKE10										0.00	0	7,200,000,000
VPA03L On 20/10/2023 Spot Bond			100.00000	9.16385	100.00000	9.09740				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	4.90422	100.00000	4.86868				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	8.78902	100.00000	8.72531				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	8.87402	100.00000	8.80969				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	8.79443	100.00000	8.73066				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	8.79424	100.00000	8.73048				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	10.17372	100.00000	10.07873				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB03L On 20/10/2023 Spot Bond			100.00000	9.36111	100.00000	9.29324			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	4.69039	100.00000	4.65638			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	8.51342	100.00000	8.45169			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	8.66506	100.00000	8.60222			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	8.58198	100.00000	8.51975			0.00	0	0
Total VPB07U SPOT									0.00	0	0
Total For VPB07U									0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	8.58249	100.00000	8.52026			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	9.92729	100.00000	9.83460			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	24.85323	100.00000	24.67305			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WS05 On 01/08/2018 Spot Bond			3.03000	248.94427	3.03000	248.85873			0.00	0	0
Total WS05 SPOT									0.00	0	0
Total For WS05									0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.67500	103.76429	7.70000	103.65791			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.93000	104.20765	7.95000	104.09086			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			8.19000	104.16002	8.21500	104.00970			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WSP5/I On 28/05/2021 Spot Bond			100.00000	14.45161	100.00000	14.35639				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			7.06000	86.04792	7.08500	85.95413				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										88,516,308,199,423,500.00	414,240,546,900	131,725,717,707
Total for SPOT :										88,516,308,199,423,500.00	414,240,546,900	131,725,717,707
Total Futures										88,516,348,772,673,500.00	414,240,906,109	131,726,747,659
Total Options										0.00	0	44,331
Grand Total:										88,516,348,772,673,500.00	414,240,906,109	131,726,791,990