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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/07/2017

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			10.73775	78.40200	10.74387	78.36435			22,579,776.00	288	9,466
ES33 On 02/11/2017 Bond Future			10.83826	76.05592	10.84454	76.01789			21,904,104.96	288	288
ES33 On 01/02/2018 Bond Future			10.94376	77.46827	10.95015	77.43020			0.00	0	0
ES33 On 03/05/2018 Bond Future			11.04691	75.13289	11.05346	75.09449			0.00	0	0
Total ES33 Future									44,483,880.96	576	9,754
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			1,269.52000	1.26952	1,231,870		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			1,206.51000	1.20651	1,168,860		0.00	0	0
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			1,332.61000	1.33261	1,294,960		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Put			1,005.95000	1.00595	967,920		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			1,129.59000	1.12959	1,091,560		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Put			1,067.73000	1.06773	1,029,700		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	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			295.94000	0.29594	334,010		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			355.09000	0.35509	393,160		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			236.71000	0.23671	274,780		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	11.22	Call			966.47000	0.96647	1,004,870		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			851.40000	0.85140	889,800		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Call			908.97000	0.90897	947,370		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												44,483,880.96	576	9,754
ES42	On	03/08/2017	Bond Future			11.02291	81.13707	10.99394	81.33690			325,359,650.70	4,010	7,957
ES42	On	02/11/2017	Bond Future			11.12491	78.37041	11.09488	78.57415			314,265,344.10	4,010	4,010
ES42	On	01/02/2018	Bond Future			11.22845	79.82553	11.19725	80.03385			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.33486	77.06505	11.30248	77.27762			0.00	0	0
Total ES42 Future												639,624,994.80	8,020	11,967
Total For ES42												639,624,994.80	8,020	11,967
I2025	On	03/08/2017	Bond Future			127.47980	127.47980	127.49253	127.49253			0.00	0	2,414
I2025	On	02/11/2017	Bond Future			129.87811	129.87811	129.89232	129.89232			0.00	0	1,877
I2025	On	01/02/2018	Bond Future			130.99437	130.99437	131.01029	131.01029			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.52602	133.52602	133.54073	133.54073			0.00	0	0
Total I2025 Future												0.00	0	4,291
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			6,477.47000	6.47747	6,490,200		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			6,487.47000	6.48747	6,500,200		0.00	0	0
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			6,467.47000	6.46747	6,480,200		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			3,087.68000	3.08768	3,101,890		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			3,067.68000	3.06768	3,081,890		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	02/11/2017	Bond Future	132.97	Put			3,077.68000	3.07768	3,091,890		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	01/02/2018	Bond Future	133.88	Put			2,869.71000	2.86971	2,885,630		0.00	0	0
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			2,879.71000	2.87971	2,895,630		0.00	0	0

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	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Put			2,889.71000	2.88971	2,905,630		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	03/05/2018	Bond Future	133.22	Call			320.73000	0.32073	306,020		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			340.73000	0.34073	326,020		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			330.73000	0.33073	316,020		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	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			99.25512	99.25512	99.26490	99.26490			0.00	0	0
I2029	On	02/11/2017	Bond Future			100.11510	100.11510	100.12614	100.12614			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			102.01780	102.01780	102.02998	102.02998			0.00	0	0
I2029	On	03/05/2018	Bond Future			102.96135	102.96135	102.97268	102.97268			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			103.90629	103.90629	103.91655	103.91655			41,666,422.29	401	6,133
I2033	On	02/11/2017	Bond Future			104.78890	104.78890	104.80038	104.80038			42,020,348.90	401	401
I2033	On	01/02/2018	Bond Future			106.78040	106.78040	106.79312	106.79312			0.00	0	0
I2033	On	03/05/2018	Bond Future			107.74545	107.74545	107.75736	107.75736			0.00	0	0
Total I2033 Future												83,686,771.19	802	6,534
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			9,213.45000	9.21345	9,223,710		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			9,223.45000	9.22345	9,233,710		0.00	0	0
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			9,203.45000	9.20345	9,213,710		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			5,279.62000	5.27962	5,291,100		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			5,289.62000	5.28962	5,301,100		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	02/11/2017	Bond Future	110.07	Put			5,269.62000	5.26962	5,281,100		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	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			2,866.88000	2.86688	2,879,600		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			2,846.88000	2.84688	2,859,600		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			2,856.88000	2.85688	2,869,600		0.00	0	0

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	107.70	Call			57.36000	0.05736	45,450		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			47.36000	0.04736	35,450		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			67.36000	0.06736	55,450		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												83,686,771.19	802	6,534
I2038	On	03/08/2017	Bond Future			127.86547	127.86547	127.87855	127.87855			391,651,934.61	3,063	21,645
I2038	On	02/11/2017	Bond Future			130.27094	130.27094	130.28551	130.28551			390,552,278.12	2,998	5,503
I2038	On	01/02/2018	Bond Future			131.22581	131.22581	131.24191	131.24191			0.00	0	0
I2038	On	03/05/2018	Bond Future			133.76185	133.76185	133.77684	133.77684			0.00	0	0
Total I2038 Future												782,204,212.73	6,061	27,148
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			13,281.45000	13.28145	13,294,530		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			13,291.45000	13.29145	13,304,530		0.00	0	0
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			13,301.45000	13.30145	13,314,530		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			6,524.49000	6.52449	6,539,060		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			6,534.49000	6.53449	6,549,060		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			6,514.49000	6.51449	6,529,060		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			5,698.09000	5.69809	5,714,190		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			5,708.09000	5.70809	5,724,190		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			5,688.09000	5.68809	5,704,190		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			1,496.84000	1.49684	1,481,850		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			1,486.84000	1.48684	1,471,850		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			1,506.84000	1.50684	1,491,850		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												782,204,212.73	6,061	27,148
I2046	On	03/08/2017	Bond Future			124.78656	124.78656	123.92151	123.92151			784,283,529.60	6,285	15,798

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			125.55164	125.55164	124.67140	124.67140			781,558,959.00	6,225	9,835
I2046	On	01/02/2018	Bond Future			127.93758	127.93758	127.04197	127.04197			0.00	0	0
I2046	On	03/05/2018	Bond Future			128.79477	128.79477	127.88047	127.88047			0.00	0	0
Total I2046 Future												1,565,842,488.60	12,510	25,633
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			17,248.49000	17.24849	16,383,440		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			17,258.49000	17.25849	16,393,440		0.00	0	0
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			17,268.49000	17.26849	16,403,440		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			11,638.60000	11.63860	10,758,360		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			11,648.60000	11.64860	10,768,360		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			11,628.60000	11.62860	10,748,360		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			5,858.03000	5.85803	4,962,420		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			5,868.03000	5.86803	4,972,420		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			5,878.03000	5.87803	4,982,420		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			0.00000	0.00000	854,770		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			59.53000	0.05953	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			0.00000	0.00000	844,770		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			69.53000	0.06953	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			0.00000	0.00000	864,770		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			49.53000	0.04953	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												1,565,842,488.60	12,510	25,633
I2050	On	03/08/2017	Bond Future			130.48765	130.48765	130.50052	130.50052			598,024,899.95	4,583	22,989
I2050	On	02/11/2017	Bond Future			132.94230	132.94230	132.95672	132.95672			609,274,560.90	4,583	6,183
I2050	On	01/02/2018	Bond Future			133.77766	133.77766	133.79370	133.79370			0.00	0	0
I2050	On	03/05/2018	Bond Future			136.36298	136.36298	136.37788	136.37788			0.00	0	0
Total I2050 Future												1,207,299,460.85	9,166	29,172
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			18,729.48000	18.72948	18,742,350		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Put			18,739.48000	18.73948	18,752,350		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	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	149.22	Put			18,719.48000	18.71948	18,732,350		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			11,703.28000	11.70328	11,717,700		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			11,713.28000	11.71328	11,727,700		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			11,693.28000	11.69328	11,707,700		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			6,446.30000	6.44630	6,462,340		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			6,456.30000	6.45630	6,472,340		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			6,436.30000	6.43630	6,452,340		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			757.88000	0.75788	742,980		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			747.88000	0.74788	732,980		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			767.88000	0.76788	752,980		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												1,207,299,460.85	9,166	29,172
R186	On	03/08/2017	Bond Future			8.51354	114.00481	8.52909	113.89765		7.44	2,850,120.25	25	88,483
R186	On	02/11/2017	Bond Future			8.55621	116.10467	8.57235	115.99596		7.29	598,171,259.84	5,152	77,746
R186	On	01/02/2018	Bond Future			8.59991	112.96039	8.61659	112.85066		7.42	0.00	0	0
R186	On	03/05/2018	Bond Future			8.64330	115.08423	8.66062	114.97303		7.29	0.00	0	0
Total R186 Future												601,021,380.09	5,177	166,229
R186	On	03/08/2017	Bond Future	8.90	Call			2,526.80000	2.52680	2,628,640	7.53	0.00	0	0
R186	On	03/08/2017	Bond Future	8.90	Put			10.55000	0.01055	5,230	7.53	0.00	0	0
R186	On	03/08/2017	Bond Future	8.75	Call			1,576.29000	1.57629	1,659,170	7.44	0.00	0	0
R186	On	03/08/2017	Bond Future	8.75	Put			68.51000	0.06851	44,230	7.44	0.00	0	3,654
R186	On	03/08/2017	Bond Future	9.50	Call			6,429.78000	6.42978	6,536,940	7.88	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			9.17000	0.00917	4,460	7.54	0.00	0	0
R186	On	03/08/2017	Bond Future	8.65	Call			1,016.54000	1.01654	1,074,570	7.40	0.00	0	0
R186	On	03/08/2017	Bond Future	8.65	Put			187.94000	0.18794	138,810	7.40	0.00	0	2,500
R186	On	03/08/2017	Bond Future	8.80	Call			1,883.88000	1.88388	1,975,460	7.47	0.00	0	0
R186	On	03/08/2017	Bond Future	8.80	Put			38.58000	0.03858	23,000	7.47	0.00	0	7,100
R186	On	03/08/2017	Bond Future	8.92	Put			7.95000	0.00795	3,790	7.54	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Call			3,184.14000	3.18414	3,289,870	7.59	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Put			2.37000	0.00237	0,940	7.59	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			2,723.35000	2.72335	2,826,840	7.55	0.00	0	0

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	8.93	Put			6.88000	0.00688	3,210	7.55	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			2,592.21000	2.59221	2,694,660	7.54	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	9.35	Call			5,469.12000	5.46912	5,576,280	7.79	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000	7.79	0.00	0	733
R186	On	03/08/2017	Bond Future	8.85	Call			2,202.13000	2.20213	2,299,900	7.50	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			20.68000	0.02068	11,290	7.50	0.00	0	733
R186	On	03/08/2017	Bond Future	8.92	Call			2,657.73000	2.65773	2,760,730	7.54	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			921.93000	0.92193	880,310	7.36	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			0.00000	0.00000	2,464,050	7.29	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			0.00000	0.00000	1,168,030	7.29	2,920,075.00	2,500	2,500
R186	On	02/11/2017	Bond Future	8.89	Call			3,012.86000	3.01286	3,080,560	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			901.63000	0.90163	860,620	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Call			3,532.21000	3.53221	3,606,400	7.43	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			702.21000	0.70221	667,690	7.43	0.00	0	5,000
R186	On	02/11/2017	Bond Future	8.90	Call			3,058.72000	3.05872	3,127,030	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			881.89000	0.88189	841,490	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			2,967.51000	2.96751	3,034,600	7.36	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			0.00000	0.00000	504,130	7.05	1,472,059.60	2,920	1,460
R186	On	01/02/2018	Bond Future	8.97	Call			3,743.67000	3.74367	3,810,190	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			1,452.09000	1.45209	1,408,880	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			3,786.29000	3.78629	3,853,240	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			1,430.77000	1.43077	1,387,990	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			3,701.27000	3.70127	3,767,350	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			1,473.67000	1.47367	1,430,020	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Put			0.00000	0.00000	2,728,280	7.33	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			0.00000	0.00000	2,068,070	7.33	3,019,382.20	1,460	1,460
R186	On	01/02/2018	Bond Future	7.75	Put			0.00000	0.00000	6,288,570	7.05	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			3,885.76000	3.88576	3,948,140	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			2,174.96000	2.17496	2,126,140	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,809.07000	3.80907	3,870,710	7.38	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			2,224.09000	2.22409	2,174,530	7.38	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			3,847.13000	3.84713	3,909,140	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			2,199.22000	2.19922	2,150,030	7.39	0.00	0	0
Total R186 Option												7,411,516.80	6,880	31,640
Total For R186												608,432,896.89	12,057	197,869
R197	On	03/08/2017	Bond Future			295.20356	295.20356	295.23324	295.23324			313,506,180.72	1,062	838
R197	On	02/11/2017	Bond Future			300.75726	300.75726	300.79044	300.79044			319,404,210.12	1,062	2,350
R197	On	01/02/2018	Bond Future			299.42291	299.42291	299.45985	299.45985			0.00	0	0
R197	On	03/05/2018	Bond Future			305.20950	305.20950	305.24381	305.24381			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R197 Future												632,910,390.84	2,124	3,188
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			12,826.76000	12.82676	12,856,440		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Put			12,836.76000	12.83676	12,866,440		0.00	0	0
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			12,816.76000	12.81676	12,846,440		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			4,379.56000	4.37956	4,412,740		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			4,359.56000	4.35956	4,392,740		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			4,369.56000	4.36956	4,402,740		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			2,220.15000	2.22015	2,257,090		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			2,200.15000	2.20015	2,237,090		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	01/02/2018	Bond Future	301.67	Put			2,210.15000	2.21015	2,247,090		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	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			783.81000	0.78381	749,500		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			803.81000	0.80381	769,500		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			793.81000	0.79381	759,500		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												632,910,390.84	2,124	3,188
R202	On	03/08/2017	Bond Future			236.62655	236.62655	236.64956	236.64956			104,115,682.00	440	20,323
R202	On	02/11/2017	Bond Future			241.07813	241.07813	241.10407	241.10407			106,074,377.20	440	13,247
R202	On	01/02/2018	Bond Future			241.91528	241.91528	241.94421	241.94421			0.00	0	0
R202	On	03/05/2018	Bond Future			246.59045	246.59045	246.61728	246.61728			0.00	0	0
Total R202 Future												210,190,059.20	880	33,570
R202	On	03/08/2017	Bond Future	258.36	Put			21,710.44000	21.71044	21,733,450		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			21,720.44000	21.72044	21,743,450		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	03/08/2017	Bond Future	258.35	Put			21,700.44000	21.70044	21,723,450		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	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			12,795.93000	12.79593	12,821,870		0.00	0	0

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	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			12,805.93000	12.80593	12,831,870		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			12,785.93000	12.78593	12,811,870		0.00	0	0
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			7,125.79000	7.12579	7,154,720		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			7,135.79000	7.13579	7,164,720		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			7,115.79000	7.11579	7,144,720		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			852.72000	0.85272	879,550		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			862.72000	0.86272	889,550		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			872.72000	0.87272	899,550		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												210,190,059.20	880	33,570
R2023	On	03/08/2017	Bond Future			7.82687	103.04108	7.84722	102.95093		4.91	1,124,281,223.88	10,911	33,649
R2023	On	02/11/2017	Bond Future			7.84999	101.01073	7.87144	100.91925		4.44	1,621,929,291.61	16,057	23,401
R2023	On	01/02/2018	Bond Future			7.87398	102.88659	7.89651	102.79435		4.47	0.00	0	0
R2023	On	03/05/2018	Bond Future			7.88824	100.89079	7.91204	100.79731		4.44	0.00	0	0
Total R2023 Future												2,746,210,515.49	26,968	57,050
R2023	On	03/08/2017	Bond Future	8.59	Call			3,223.10000	3.22310	3,313,250	5.13	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			0.00000	0.00000	0,000	5.13	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			3,265.61000	3.26561	3,355,760	5.14	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			0.00000	0.00000	0,000	5.14	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			3,180.56000	3.18056	3,270,710	5.13	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			0.00000	0.00000	0,000	5.13	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			127.53000	0.12753	115,780	4.61	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			3,088.31000	3.08831	3,168,350	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			123.35000	0.12335	111,910	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			3,014.70000	3.01470	3,094,110	4.61	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			131.93000	0.13193	119,860	4.61	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			3,051.40000	3.05140	3,131,130	4.61	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,369.42000	2.36942	2,431,430	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			654.78000	0.65478	624,550	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,398.13000	2.39813	2,460,520	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			643.44000	0.64344	613,590	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			2,341.12000	2.34112	2,402,730	4.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	01/02/2018	Bond Future	8.31	Put			666.55000	0.66655	635,920	4.57	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,429.16000	2.42916	2,487,860	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			958.95000	0.95895	924,170	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,378.37000	2.37837	2,436,380	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			985.28000	0.98528	949,810	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			2,403.70000	2.40370	2,462,060	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			972.04000	0.97204	936,920	4.53	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023											2,746,210,515.49	26,968	57,050	
R2030	On	03/08/2017	Bond Future			9.09412	92.10513	9.11476	91.96166			568,933,388.01	6,177	39,796
R2030	On	02/11/2017	Bond Future			9.14526	93.80168	9.16656	93.65585			579,412,977.36	6,177	18,846
R2030	On	01/02/2018	Bond Future			9.19798	91.53884	9.21989	91.39121			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.25386	93.25979	9.27647	93.10988			0.00	0	0
Total R2030 Future											1,148,346,365.37	12,354	58,642	
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			1,477.89000	1.47789	1,621,360		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			1,545.76000	1.54576	1,689,230		0.00	0	0
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			1,613.55000	1.61355	1,757,020		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			1,175.77000	1.17577	1,321,600		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			1,242.93000	1.24293	1,388,760		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			1,310.01000	1.31001	1,455,840		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			1,135.19000	1.13519	1,282,820		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			1,002.73000	1.00273	1,150,360		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	01/02/2018	Bond Future	9.38	Call			1,068.99000	1.06899	1,216,620		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	03/05/2018	Bond Future	9.50	Call			1,464.19000	1.46419	1,614,100		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			1,528.94000	1.52894	1,678,850		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			1,399.37000	1.39937	1,549,280		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030											1,148,346,365.37	12,354	58,642	

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			9.30957	94.53182	9.32026	94.45244		10.62	687,151,799.58	7,269	14,287
R2032	On	02/11/2017	Bond Future			9.36661	92.11627	9.37759	92.03588		11.09	669,593,166.63	7,269	24,723
R2032	On	01/02/2018	Bond Future			9.42482	93.82679	9.43605	93.74573		10.70	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.48205	91.43359	9.49359	91.35147		11.09	0.00	0	0
Total R2032 Future												1,356,744,966.21	14,538	39,010
R2032	On	03/08/2017	Bond Future	9.44	Call			1,131.52000	1.13152	1,159,740	10.59	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			249.08000	0.24908	197,920	10.59	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			1,185.21000	1.18521	1,215,760	10.59	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			229.63000	0.22963	180,800	10.59	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			1,078.98000	1.07898	1,104,870	10.58	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			269.77000	0.26977	216,280	10.58	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			2,543.74000	2.54374	2,579,480	11.09	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			1,726.50000	1.72650	1,681,850	11.09	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			2,584.58000	2.58458	2,620,780	11.09	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			1,695.14000	1.69514	1,650,950	11.09	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			2,503.24000	2.50324	2,538,540	11.08	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			1,758.27000	1.75827	1,713,180	11.08	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Call			3,350.81000	3.35081	3,389,190	10.75	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			2,462.87000	2.46287	2,420,190	10.75	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			3,390.74000	3.39074	3,429,440	10.75	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			2,431.70000	2.43170	2,389,340	10.75	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			3,310.85000	3.31085	3,348,900	10.74	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			2,494.09000	2.49409	2,451,080	10.74	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			4,377.67000	4.37767	4,419,760	11.25	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			2,857.06000	2.85706	2,817,030	11.25	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			4,417.99000	4.41799	4,460,330	11.26	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			2,827.99000	2.82799	2,788,210	11.26	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			4,337.21000	4.33721	4,379,050	11.24	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2,886.06000	2.88606	2,845,780	11.24	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												1,356,744,966.21	14,538	39,010
R2035	On	03/08/2017	Bond Future			9.55981	98.09748	9.56551	98.05155			0.00	0	6,832
R2035	On	02/11/2017	Bond Future			9.62190	95.40580	9.62774	95.35935			0.00	0	4,309
R2035	On	01/02/2018	Bond Future			9.68648	97.17759	9.69240	97.13115			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.74641	94.50377	9.75245	94.45699			0.00	0	0
Total R2035 Future												0.00	0	11,141
R2035	On	03/08/2017	Bond Future	9.52	Put			367.70000	0.36770	321,770		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			529.97000	0.52997	484,040		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	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
R2035	On	03/08/2017	Bond Future	9.51	Put			448.78000	0.44878	402,850		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	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			220.95000	0.22095	174,500		0.00	0	0
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			141.21000	0.14121	94,760		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			300.79000	0.30079	254,340		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			372.16000	0.37216	418,600		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			450.06000	0.45006	496,500		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			294.16000	0.29416	340,600		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			1,131.89000	1.13189	1,178,670		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			1,207.85000	1.20785	1,254,630		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			1,055.84000	1.05584	1,102,620		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	11,141
R2037	On	03/08/2017	Bond Future			9.63960	90.24785	9.64527	90.20229		12.58	1,316,264,892.25	14,585	32,581
R2037	On	02/11/2017	Bond Future			9.69769	91.91015	9.70349	91.86409		12.65	1,340,509,537.75	14,585	50,523
R2037	On	01/02/2018	Bond Future			9.75756	89.36185	9.76343	89.31581		12.78	0.00	0	0
R2037	On	03/05/2018	Bond Future			9.81998	91.04187	9.82598	90.99538		12.65	0.00	0	0
Total R2037 Future												2,656,774,430.00	29,170	83,104
R2037	On	03/08/2017	Bond Future	9.57	Call			406.79000	0.40679	382,930	12.48	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			1,014.45000	1.01445	945,030	12.48	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			436.60000	0.43660	412,920	12.49	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			963.16000	0.96316	893,920	12.49	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			378.42000	0.37842	354,490	12.47	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			1,067.29000	1.06729	997,800	12.47	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			2,240.40000	2.24040	2,250,870	12.60	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			2,586.67000	2.58667	2,551,080	12.60	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			2,278.60000	2.27860	2,289,300	12.61	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			2,545.07000	2.54507	2,509,710	12.61	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			2,202.56000	2.20256	2,212,800	12.60	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			2,628.75000	2.62875	2,592,930	12.60	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			3,039.66000	3.03966	3,010,040	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	01/02/2018	Bond Future	9.81	Call			3,476.41000	3.47641	3,492,480	12.83	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			3,112.42000	3.11242	3,082,450	12.83	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			3,517.72000	3.51772	3,533,970	12.84	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			3,075.87000	3.07587	3,046,080	12.84	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			3,559.26000	3.55926	3,575,680	12.85	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,725.41000	4.72541	4,744,830	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			3,468.88000	3.46888	3,441,810	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,640.30000	4.64030	4,659,440	12.84	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			3,535.50000	3.53550	3,508,150	12.84	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,682.77000	4.68277	4,702,060	12.85	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			3,502.05000	3.50205	3,474,850	12.85	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												2,656,774,430.00	29,170	83,104
R204	On	03/08/2017	Bond Future			7.07612	102.22124	7.11113	102.17589		0.99	1,776,502,929.96	17,379	30,883
R204	On	02/11/2017	Bond Future			6.98249	104.10408	7.02531	104.05828		0.51	3,278,653,895.52	31,494	15,876
R204	On	01/02/2018	Bond Future			6.82330	101.99895	6.87774	101.95323		0.68	0.00	0	0
R204	On	03/05/2018	Bond Future			6.50492	103.91678	6.58102	103.87070		0.51	0.00	0	0
Total R204 Future												5,055,156,825.48	48,873	46,759
R204	On	03/08/2017	Bond Future	7.76	Call			835.32000	0.83532	880,670	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			848.11000	0.84811	893,460	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	03/08/2017	Bond Future	7.75	Call			822.52000	0.82252	867,870	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	02/11/2017	Bond Future	7.75	Call			770.94000	0.77094	816,580	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			0.37000	0.00037	0,210	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			781.48000	0.78148	827,130	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			0.34000	0.00034	0,190	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			760.41000	0.76041	806,030	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			0.42000	0.00042	0,240	0.54	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			399.11000	0.39911	433,190	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			79.00000	0.07900	67,360	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			405.53000	0.40553	439,840	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			77.07000	0.07707	65,660	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			392.72000	0.39272	426,570	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			80.97000	0.08097	69,100	0.68	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			376.12000	0.37612	411,120	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			68.96000	0.06896	57,880	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			380.64000	0.38064	415,820	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			67.46000	0.06746	56,560	0.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2018	Bond Future	7.08	Call			371.34000	0.37134	406,170	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			70.20000	0.07020	58,950	0.50	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												5,055,156,825.48	48,873	46,759
R2040	On	03/08/2017	Bond Future			9.80983	92.89492	9.82055	92.80418		13.20	0.00	0	14,239
R2040	On	02/11/2017	Bond Future			9.87107	94.60594	9.88207	94.51389		13.32	0.00	0	0
R2040	On	01/02/2018	Bond Future			9.93425	91.85742	9.94548	91.76460		13.45	0.00	0	0
R2040	On	03/05/2018	Bond Future			9.99994	93.58435	10.01147	93.49021		13.32	0.00	0	0
Total R2040 Future												0.00	0	14,239
R2040	On	03/08/2017	Bond Future	9.61	Put			1,962.63000	1.96263	1,858,050	13.12	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			167.89000	0.16789	153,760	13.13	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			1,889.89000	1.88989	1,785,020	13.13	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			183.41000	0.18341	169,060	13.13	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			1,818.31000	1.81831	1,713,220	13.13	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			153.41000	0.15341	139,570	13.12	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			1,734.67000	1.73467	1,758,570	13.12	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			3,708.71000	3.70871	3,640,560	13.12	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			1,767.87000	1.76787	1,792,190	13.13	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			3,655.44000	3.65544	3,587,710	13.13	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,801.26000	1.80126	1,826,010	13.14	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			3,602.49000	3.60249	3,535,190	13.14	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,328.26000	3.32826	3,364,990	13.57	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			3,871.59000	3.87159	3,815,500	13.57	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,368.83000	3.36883	3,405,900	13.58	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			3,828.85000	3.82885	3,773,100	13.58	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			3,287.95000	3.28795	3,324,340	13.56	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			3,914.72000	3.91472	3,858,290	13.56	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,563.72000	4.56372	4,606,740	13.37	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			4,169.22000	4.16922	4,118,100	13.37	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			4,606.51000	4.60651	4,649,810	13.38	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			4,131.07000	4.13107	4,080,230	13.38	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,649.15000	4.64915	4,692,730	13.39	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			4,092.88000	4.09288	4,042,320	13.39	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			9.82467	90.11049	9.83536	90.01898		13.82	0.00	0	22,110
R2044	On	02/11/2017	Bond Future			9.88372	91.77034	9.89469	91.67745		13.97	0.00	0	2,877
R2044	On	01/02/2018	Bond Future			9.94456	89.09427	9.95576	89.00054		14.10	0.00	0	0
R2044	On	03/05/2018	Bond Future			10.00769	90.76923	10.01918	90.67417		13.97	0.00	0	0
Total R2044 Future												0.00	0	24,987

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	03/08/2017	Bond Future	9.62	Put			2,025.09000	2.02509	1,919,540	13.74	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			164.59000	0.16459	150,230	13.75	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			1,950.83000	1.95083	1,844,960	13.75	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			179.88000	0.17988	165,260	13.75	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			1,877.74000	1.87774	1,771,610	13.75	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			150.33000	0.15033	136,290	13.74	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			1,794.64000	1.79464	1,819,060	13.78	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			3,730.51000	3.73051	3,662,040	13.78	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			1,828.56000	1.82856	1,853,410	13.78	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			3,676.76000	3.67676	3,608,720	13.78	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			1,761.29000	1.76129	1,785,290	13.77	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			3,784.97000	3.78497	3,716,080	13.77	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			3,386.60000	3.38660	3,423,710	14.24	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			3,939.35000	3.93935	3,882,730	14.24	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			3,427.53000	3.42753	3,464,980	14.24	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			3,895.84000	3.89584	3,839,560	14.24	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			3,468.95000	3.46895	3,506,740	14.25	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			3,852.97000	3.85297	3,797,030	14.25	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			4,783.80000	4.78380	4,828,180	14.06	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			4,120.06000	4.12006	4,069,380	14.06	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			4,827.45000	4.82745	4,872,110	14.07	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			4,082.17000	4.08217	4,031,770	14.07	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			4,740.32000	4.74032	4,784,430	14.05	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			4,158.24000	4.15824	4,107,290	14.05	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			9.78966	93.76882	9.80034	93.67486		13.67	0.00	0	62,398
R2048	On	02/11/2017	Bond Future			9.84957	91.06086	9.86054	90.96543		14.49	0.00	0	64,240
R2048	On	01/02/2018	Bond Future			9.91161	92.75187	9.92282	92.65550		13.94	0.00	0	0
R2048	On	03/05/2018	Bond Future			9.96925	90.05831	9.98075	89.96051		14.49	0.00	0	0
Total R2048 Future												0.00	0	126,638
R2048	On	03/08/2017	Bond Future	9.57	Call			134.02000	0.13402	120,180	13.56	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			2,199.77000	2.19977	2,091,970	13.56	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			147.17000	0.14717	132,930	13.57	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			2,121.50000	2.12150	2,013,300	13.57	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			121.82000	0.12182	108,430	13.56	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			2,279.15000	2.27915	2,171,800	13.56	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			1,894.81000	1.89481	1,920,560	14.28	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			3,758.33000	3.75833	3,688,650	14.28	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			1,930.22000	1.93022	1,956,410	14.29	0.00	0	0

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	02/11/2017	Bond Future	9.66	Put			3,703.68000	3.70368	3,634,440	14.29	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			1,859.81000	1.85981	1,885,110	14.27	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			3,813.55000	3.81355	3,743,420	14.27	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			3,661.11000	3.66111	3,700,740	14.08	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			3,857.48000	3.85748	3,800,740	14.08	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			3,704.54000	3.70454	3,744,530	14.09	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			3,814.77000	3.81477	3,758,390	14.09	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			3,618.18000	3.61818	3,657,460	14.08	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			3,900.85000	3.90085	3,843,760	14.08	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Call			4,903.21000	4.90321	4,948,930	14.55	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			4,234.36000	4.23436	4,182,280	14.55	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			4,947.84000	4.94784	4,993,850	14.56	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			4,195.23000	4.19523	4,143,440	14.56	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			4,858.43000	4.85843	4,903,870	14.54	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			4,273.48000	4.27348	4,221,120	14.54	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	126,638
R207	On	03/08/2017	Bond Future			7.23372	100.50131	7.28906	100.37978		1.85	2,110,527.51	21	46,383
R207	On	02/11/2017	Bond Future			7.19883	102.35247	7.26074	102.22909		1.40	2,149,401.87	21	3,995
R207	On	01/02/2018	Bond Future			7.14998	100.61201	7.21996	100.48725		1.53	0.00	0	0
R207	On	03/05/2018	Bond Future			7.08678	102.50371	7.16750	102.37712		1.40	0.00	0	0
Total R207 Future												4,259,929.38	42	50,378
R207	On	03/08/2017	Bond Future	8.40	Call			2,400.88000	2.40088	2,522,410	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			2,422.16000	2.42216	2,543,690	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	03/08/2017	Bond Future	8.39	Call			2,379.60000	2.37960	2,501,130	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	8.19	Put			0.00000	0.00000	0,000	1.98	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,952.66000	1.95266	2,074,190	1.98	0.00	0	51
R207	On	02/11/2017	Bond Future	8.03	Call			1,524.93000	1.52493	1,645,410	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			7.96000	0.00796	5,060	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			1,543.98000	1.54398	1,664,620	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			7.48000	0.00748	4,740	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,563.08000	1.56308	1,683,860	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			7.06000	0.00706	4,460	1.49	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			861.43000	0.86143	953,680	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			187.39000	0.18739	154,880	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			874.75000	0.87475	967,600	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			183.06000	0.18306	151,150	1.55	0.00	0	0

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	01/02/2018	Bond Future	7.62	Call			887.91000	0.88791	981,380	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			178.57000	0.17857	147,280	1.55	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			890.50000	0.89050	980,110	1.41	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			246.90000	0.24690	209,920	1.41	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			868.16000	0.86816	956,740	1.41	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			255.64000	0.25564	217,630	1.41	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			879.14000	0.87914	968,250	1.41	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			251.08000	0.25108	213,600	1.41	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												4,259,929.38	42	50,429
R208	On	03/08/2017	Bond Future			7.38523	100.38702	7.44063	100.21500		3.01	0.00	0	32,204
R208	On	02/11/2017	Bond Future			7.37907	98.83513	7.43893	98.66032		2.50	0.00	0	18,983
R208	On	01/02/2018	Bond Future			7.36861	100.67051	7.43345	100.49334		2.57	0.00	0	0
R208	On	03/05/2018	Bond Future			7.34565	99.16193	7.41650	98.98191		2.50	0.00	0	0
Total R208 Future												0.00	0	51,187
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			2,682.00000	2.68200	2,854,020	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			2,622.01000	2.62201	2,794,030	3.14	0.00	0	0
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			2,652.01000	2.65201	2,824,030	3.14	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			2,191.14000	2.19114	2,357,390	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			29.71000	0.02971	21,150	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			2,218.14000	2.21814	2,384,750	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			28.33000	0.02833	20,130	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			2,164.18000	2.16418	2,330,070	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			31.15000	0.03115	22,230	2.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,434.67000	1.43467	1,563,640	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			332.74000	0.33274	284,540	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,454.47000	1.45447	1,584,240	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			325.63000	0.32563	278,230	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,414.75000	1.41475	1,542,910	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			339.74000	0.33974	290,730	2.64	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,414.67000	1.41467	1,535,650	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			497.40000	0.49740	438,360	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,431.51000	1.43151	1,553,220	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			489.16000	0.48916	430,850	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,397.60000	1.39760	1,517,860	2.55	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			505.42000	0.50542	445,660	2.55	0.00	0	0
Total R208 Option												0.00	0	0

Contract 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 R208												0.00	0	51,187
R209	On	03/08/2017	Bond Future			9.52436	73.89172	9.53000	73.85364		12.50	63,546,879.20	860	69,565
R209	On	02/11/2017	Bond Future			9.57888	72.10368	9.58463	72.06525		13.30	191,291,063.04	2,653	8,988
R209	On	01/02/2018	Bond Future			9.63421	73.44265	9.64004	73.40409		12.79	0.00	0	0
R209	On	03/05/2018	Bond Future			9.68853	71.67395	9.69447	71.63507		13.30	0.00	0	0
Total R209 Future												254,837,942.24	3,513	78,553
R209	On	03/08/2017	Bond Future	9.44	Call			293.90000	0.29390	274,580	12.47	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			905.27000	0.90527	847,870	12.47	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			316.91000	0.31691	297,600	12.47	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			859.97000	0.85997	802,580	12.47	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			272.13000	0.27213	252,880	12.46	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			951.92000	0.95192	894,590	12.46	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,830.30000	1.83030	1,839,180	13.17	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			2,129.38000	2.12938	2,099,830	13.17	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,766.99000	1.76699	1,775,470	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			2,200.70000	2.20070	2,170,750	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			4,645.65000	4.64565	4,608,370	12.86	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			574.98000	0.57498	576,130	12.86	0.00	0	4,100
R209	On	02/11/2017	Bond Future	10.00	Call			3,619.33000	3.61933	3,638,320	13.53	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			923.49000	0.92349	904,050	13.53	0.00	0	3,360
R209	On	02/11/2017	Bond Future	9.53	Call			1,798.48000	1.79848	1,807,170	13.17	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			2,164.83000	2.16483	2,135,090	13.17	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Call			6,579.06000	6.57906	6,609,150	14.07	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			253.13000	0.25313	244,790	14.07	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			2,569.73000	2.56973	2,583,130	13.30	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			1,477.69000	1.47769	1,452,660	13.30	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			9,474.14000	9.47414	9,435,200	12.71	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			63.06000	0.06306	62,550	12.71	0.00	0	2,800
R209	On	01/02/2018	Bond Future	9.73	Call			3,040.70000	3.04070	3,054,890	13.00	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,449.62000	2.44962	2,425,250	13.00	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,969.78000	2.96978	2,983,670	12.98	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,509.47000	2.50947	2,484,800	12.98	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Call			3,005.24000	3.00524	3,019,280	12.99	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,479.50000	2.47950	2,454,980	12.99	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			3,860.15000	3.86015	3,876,510	13.39	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,853.17000	2.85317	2,830,650	13.39	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,896.05000	3.89605	3,912,520	13.40	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,825.06000	2.82506	2,802,650	13.40	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			3,824.40000	3.82440	3,840,630	13.38	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,881.52000	2.88152	2,858,870	13.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 Option												0.00	0	18,060
Total For R209												254,837,942.24	3,513	96,613
R210	On	03/08/2017	Bond Future			184.74713	184.74713	184.76560	184.76560			0.00	0	1,535
R210	On	02/11/2017	Bond Future			185.82364	185.82364	185.84430	185.84430			0.00	0	754
R210	On	01/02/2018	Bond Future			189.35499	189.35499	189.37799	189.37799			0.00	0	0
R210	On	03/05/2018	Bond Future			190.56576	190.56576	190.58707	190.58707			0.00	0	0
Total R210 Future												0.00	0	2,289
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			11,524.40000	11.52440	11,542,870		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			11,534.40000	11.53440	11,552,870		0.00	0	0
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			11,514.40000	11.51440	11,532,870		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			6,225.70000	6.22570	6,246,360		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			6,235.70000	6.23570	6,256,360		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			6,245.70000	6.24570	6,266,360		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			2,992.01000	2.99201	3,015,010		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			3,002.01000	3.00201	3,025,010		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			2,982.01000	2.98201	3,005,010		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			872.93000	0.87293	894,240		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			852.93000	0.85293	874,240		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			862.93000	0.86293	884,240		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Call			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,289
R212	On	03/08/2017	Bond Future			148.24882	148.24882	148.26386	148.26386			0.00	0	3,258
R212	On	02/11/2017	Bond Future			151.03786	151.03786	151.05466	151.05466			0.00	0	3,812
R212	On	01/02/2018	Bond Future			151.84825	151.84825	151.86690	151.86690			0.00	0	0
R212	On	03/05/2018	Bond Future			154.78285	154.78285	154.80023	154.80023			0.00	0	0
Total R212 Future												0.00	0	7,070
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			5,086.14000	5.08614	5,101,180		0.00	0	0

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	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			5,096.14000	5.09614	5,111,180		0.00	0	0
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			5,076.14000	5.07614	5,091,180		0.00	0	0
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			1,355.34000	1.35534	1,372,140		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			1,365.34000	1.36534	1,382,140		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			1,345.34000	1.34534	1,362,140		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			2,843.10000	2.84310	2,861,750		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			2,823.10000	2.82310	2,841,750		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			2,833.10000	2.83310	2,851,750		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			510.23000	0.51023	492,850		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			500.23000	0.50023	482,850		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			520.23000	0.52023	502,850		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			9.18418	86.30814	9.19982	86.20255		10.35	0.00	0	60,410
R213	On	02/11/2017	Bond Future			9.23819	84.34968	9.25428	84.24253		10.86	0.00	0	3,794
R213	On	01/02/2018	Bond Future			9.29439	85.91613	9.31090	85.80774		10.50	0.00	0	0
R213	On	03/05/2018	Bond Future			9.34582	83.98156	9.36280	83.87158		10.86	0.00	0	0
Total R213 Future												0.00	0	64,204
R213	On	03/08/2017	Bond Future	9.34	Call			1,124.19000	1.12419	1,181,590	10.42	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			186.08000	0.18608	137,890	10.42	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			1,175.35000	1.17535	1,235,320	10.43	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			170.87000	0.17087	125,250	10.43	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			1,074.00000	1.07400	1,128,790	10.41	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			202.32000	0.20232	151,520	10.41	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			2,240.85000	2.24085	2,292,200	10.94	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			1,607.31000	1.60731	1,551,510	10.94	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			2,278.03000	2.27803	2,329,980	10.95	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			1,578.69000	1.57869	1,523,490	10.95	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			2,203.98000	2.20398	2,254,740	10.93	0.00	0	0

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	02/11/2017	Bond Future	9.34	Put			1,636.31000	1.63631	1,579,920	10.93	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			2,984.72000	2.98472	3,038,760	10.63	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			2,273.35000	2.27335	2,219,000	10.63	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			3,021.00000	3.02100	3,075,470	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			2,244.85000	2.24485	2,190,930	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,948.89000	2.94889	3,002,500	10.62	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			2,302.38000	2.30238	2,247,600	10.62	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			3,941.62000	3.94162	4,000,460	11.11	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,615.58000	2.61558	2,564,440	11.11	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			3,978.52000	3.97852	4,037,710	11.12	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			2,589.23000	2.58923	2,538,440	11.12	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			3,905.15000	3.90515	3,963,650	11.11	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,642.44000	2.64244	2,590,960	11.11	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	64,204
R214	On	03/08/2017	Bond Future			9.71948	73.25087	9.73014	73.17693		13.21	0.00	0	37,004
R214	On	02/11/2017	Bond Future			9.77717	71.30540	9.78810	71.23035		14.15	0.00	0	2,819
R214	On	01/02/2018	Bond Future			9.83683	72.62960	9.84799	72.55379		13.56	0.00	0	0
R214	On	03/05/2018	Bond Future			9.89215	70.69874	9.90358	70.62184		14.15	0.00	0	0
Total R214 Future												0.00	0	39,823
R214	On	03/08/2017	Bond Future	9.52	Call			111.34000	0.11134	101,090	13.07	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			1,592.49000	1.59249	1,508,300	13.07	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			122.52000	0.12252	112,030	13.08	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			1,532.04000	1.53204	1,447,610	13.08	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			100.99000	0.10099	91,010	13.07	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			1,653.89000	1.65389	1,569,970	13.07	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			1,480.04000	1.48004	1,500,760	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			2,860.71000	2.86071	2,806,380	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,508.29000	1.50829	1,529,380	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			2,818.21000	2.81821	2,764,250	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,452.25000	1.45225	1,472,620	14.04	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			2,903.78000	2.90378	2,849,100	14.04	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,788.41000	2.78841	2,819,940	13.64	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			2,910.68000	2.91068	2,866,400	13.64	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,822.83000	2.82283	2,854,650	13.65	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			2,877.09000	2.87709	2,833,100	13.65	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,754.19000	2.75419	2,785,430	13.63	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			2,944.58000	2.94458	2,900,010	13.63	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			3,798.55000	3.79855	3,834,540	14.37	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			3,287.93000	3.28793	3,247,020	14.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	03/05/2018	Bond Future	9.99	Call			3,834.13000	3.83413	3,870,350	14.38	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			3,257.15000	3.25715	3,216,470	14.38	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,763.35000	3.76335	3,799,110	14.36	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			3,319.20000	3.31920	3,278,060	14.36	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	39,823
Total for Bond												18,997,006,130.23	187,654	1,123,681
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

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 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract 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 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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			565.49300	565.49300	564.90900	564.90900			548,528,210.00	97	34
GOVI On 02/11/2017 GOVI			575.90900	575.90900	575.31700	575.31700			558,631,730.00	97	471
GOVI On 01/02/2018 GOVI			586.60500	586.60500	586.00700	586.00700			0.00	0	0
GOVI On 03/05/2018 GOVI			597.63700	597.63700	597.03000	597.03000			0.00	0	0
Total GOVI Future									1,107,159,940.00	194	505
GOVI On 03/08/2017 GOVI	561.10	Call			38,090.00000	3.80900	43,930,000		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			37,990.00000	3.79900	43,830,000		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 03/08/2017 GOVI	561.09	Call			38,190.00000	3.81900	44,030,000		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 02/11/2017 GOVI	572.45	Call			28,670.00000	2.86700	34,590,000		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			28,570.00000	2.85700	34,490,000		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 02/11/2017 GOVI	572.44	Call			28,770.00000	2.87700	34,690,000		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 01/02/2018 GOVI	581.03	Call			49,770.00000	4.97700	55,750,000		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			49,670.00000	4.96700	55,650,000		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 01/02/2018 GOVI	581.02	Call			49,870.00000	4.98700	55,850,000		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 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			67,600.00000	6.76000	73,670,000		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			67,500.00000	6.75000	73,570,000		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			67,400.00000	6.74000	73,470,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									1,107,159,940.00	194	505
Total for GOVI									1,107,159,940.00	194	505
AL37 On 03/08/2017 Index Future			549.46400	549.46400	548.79600	548.79600			0.00	0	0
AL37 On 02/11/2017 Index Future			559.58400	559.58400	558.90600	558.90600			0.00	0	0
AL37 On 01/02/2018 Index Future			569.97700	569.97700	569.29100	569.29100			0.00	0	0
AL37 On 03/05/2018 Index Future			580.69600	580.69600	580.00100	580.00100			0.00	0	0
Total AL37 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 AL37									0.00	0	0
AL7T On 03/08/2017 Index Future			632.45900	632.45900	631.93800	631.93800			0.00	0	0
AL7T On 02/11/2017 Index Future			644.10900	644.10900	643.58000	643.58000			0.00	0	0
AL7T On 01/02/2018 Index Future			656.07100	656.07100	655.53900	655.53900			0.00	0	0
AL7T On 03/05/2018 Index Future			668.40900	668.40900	667.87000	667.87000			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 03/08/2017 Index Future			566.49500	566.49500	565.97800	565.97800			3,183,701,900.00	562	218
ALBI On 02/11/2017 Index Future			576.93000	576.93000	576.40500	576.40500			3,242,346,600.00	562	464
ALBI On 01/02/2018 Index Future			587.64400	587.64400	587.11500	587.11500			0.00	0	0
ALBI On 03/05/2018 Index Future			598.69600	598.69600	598.16000	598.16000			0.00	0	0
Total ALBI Future									6,426,048,500.00	1,124	682
Total For ALBI									6,426,048,500.00	1,124	682
IGOV On 03/08/2017 Index Future			246.45800	246.45800	246.34100	246.34100			4,929,160.00	2	1,239
IGOV On 02/11/2017 Index Future			251.09500	251.09500	250.97800	250.97800			0.00	0	0
IGOV On 01/02/2018 Index Future			255.86700	255.86700	255.75100	255.75100			0.00	0	0
IGOV On 03/05/2018 Index Future			260.81200	260.81200	260.69100	260.69100			0.00	0	0
Total IGOV Future									4,929,160.00	2	1,239
Total For IGOV									4,929,160.00	2	1,239
Total for Index									6,430,977,660.00	1,126	1,921
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	6.90000	93.10000			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	6.76000	93.24000			0.00	0	0
JIBAR f On 17/01/2018 Jibar Future			6.73000	93.27000	6.73000	93.27000			0.00	0	0
JIBAR f On 20/03/2018 Jibar Future			6.66000	93.34000	6.66000	93.34000			0.00	0	2,500
JIBAR f On 20/06/2018 Jibar Future			6.63000	93.37000	6.63000	93.37000			0.00	0	0
JIBAR f On 19/09/2018 Jibar Future			6.65000	93.35000	6.65000	93.35000			0.00	0	0
JIBAR f On 19/12/2018 Jibar Future			6.70000	93.30000	6.70000	93.30000			0.00	0	0
JIBAR f On 20/03/2019 Jibar Future			6.77000	93.23000	6.77000	93.23000			0.00	0	0
JIBAR f On 19/06/2019 Jibar Future			6.83000	93.17000	6.83000	93.17000			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			94.14357	94.14357	94.26348	94.26348			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			91.14885	91.14885	91.26690	91.26690			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			89.90518	89.90518	90.02142	90.02142			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			92.08235	92.08235	92.19859	92.19859			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
10Y ST On 21/12/2026			Interest Rate Swap	95.88452	95.88452	96.00274	96.00274		0.00	0	0
10Y ST On 15/03/2027			Interest Rate Swap	94.44840	94.44840	94.57371	94.57371		0.00	0	0
10Y ST On 21/06/2027			Interest Rate Swap	96.52972	96.52972	96.65922	96.65922		0.00	0	0
10Y ST On 20/09/2027			Interest Rate Swap	100.26580	100.26580	100.39489	100.39489		0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 21/09/2017			Interest Rate Swap	99.61254	99.61254	99.61255	99.61255		0.00	0	0
1Y STN On 21/12/2017			Interest Rate Swap	99.74964	99.74964	99.75106	99.75106		0.00	0	0
1Y STN On 15/03/2018			Interest Rate Swap	99.62327	99.62327	99.62490	99.62490		0.00	0	0
1Y STN On 21/06/2018			Interest Rate Swap	99.67599	99.67599	99.68114	99.68114		0.00	0	0
1Y STN On 20/09/2018			Interest Rate Swap	99.76210	99.76210	99.77060	99.77060		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	99.78176	99.78176	99.78289	99.78289		0.00	0	0
2Y STN On 16/03/2018			Interest Rate Swap	98.89972	98.89972	98.90175	98.90175		0.00	0	0
2Y STN On 15/06/2018			Interest Rate Swap	98.37124	98.37124	98.37552	98.37552		0.00	0	0
2Y STN On 21/09/2018			Interest Rate Swap	98.22735	98.22735	98.23609	98.23609		0.00	0	0
2Y STN On 21/12/2018			Interest Rate Swap	98.51000	98.51000	98.53000	98.53000		0.00	0	0
2Y STN On 15/03/2019			Interest Rate Swap	98.83073	98.83073	98.85084	98.85084		0.00	0	0
2Y STN On 21/06/2019			Interest Rate Swap	99.14421	99.14421	99.16948	99.16948		0.00	0	0
2Y STN On 20/09/2019			Interest Rate Swap	99.48613	99.48613	99.51443	99.51443		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	95.42997	95.42997	95.47640	95.47640		0.00	0	0
5Y STN On 16/03/2021			Interest Rate Swap	94.61492	94.61492	94.67063	94.67063		0.00	0	0
5Y STN On 15/06/2021			Interest Rate Swap	93.77595	93.77595	93.84085	93.84085		0.00	0	0
5Y STN On 21/09/2021			Interest Rate Swap	93.91264	93.91264	93.98684	93.98684		0.00	0	0
5Y STN On 21/12/2021			Interest Rate Swap	96.07222	96.07222	96.15436	96.15436		0.00	0	51
5Y STN On 15/03/2022			Interest Rate Swap	96.17093	96.17093	96.26102	96.26102		0.00	0	0
5Y STN On 21/06/2022			Interest Rate Swap	97.33969	97.33969	97.43877	97.43877		0.00	0	0
5Y STN On 20/09/2022			Interest Rate Swap	99.53111	99.53111	99.63857	99.63857		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 :									26,535,143,730.23	188,974	1,128,658
AA05 On 22/03/2019			Spot Bond	8.60000	104.31087	8.63500	104.23397		79,027,120,000.00	9,189,200	950,894,600
Total AA05 SPOT									79,027,120,000.00	9,189,200	950,894,600
Total For AA05									79,027,120,000.00	9,189,200	950,894,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA06 On 15/04/2021 Spot Bond				97.83561		97.81077			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	12.53443	100.00000	12.50407			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.48500	102.78902	9.54000	102.59440		209,802,509,000.00		22,119,400	11,059,700
Total AA07 SPOT								209,802,509,000.00		22,119,400	11,059,700
Total For AA07								209,802,509,000.00		22,119,400	11,059,700
AB01/R On 24/11/2020 Spot Bond			10.00000	109.28400	10.00000	109.25500			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				101.99876		101.97604			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				101.91400		101.88965			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			9.08000	100.65550	9.11500	100.58919		624,477,000,000.00		68,775,000	1,534,387,500
Total AB013 SPOT								624,477,000,000.00		68,775,000	1,534,387,500
Total For AB013								624,477,000,000.00		68,775,000	1,534,387,500
AB014L On 19/11/2019 Spot Bond			100.00000	25.79058	100.00000	25.72810			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	102.13452	10.84000	102.10523			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	19.12022	100.00000	19.07390			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	21.69995	100.00000	21.65139			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	104.59594	11.37000	104.56451			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB019L On 04/09/2020 Spot Bond			100.00000	16.98816	100.00000	16.94701			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	101.88355	11.81000	101.85134			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	12.38197	100.00000	12.35198			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	15.05430	100.00000	15.01784			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	20.14548	100.00000	20.11401			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	15.93141	100.00000	15.89281			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	20.17647	100.00000	20.13132			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	14.65893	100.00000	14.62990			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	14.70822	100.00000	14.67259			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	110.10100	10.00000	110.07200			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	263.93338	4.53000	263.89276			0.00	0	810,000,000
Total ABCPI3 SPOT									0.00	0	810,000,000
Total For ABCPI3									0.00	0	810,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	12.19989	100.00000	12.16181			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN0` On 17/03/2018 Spot Bond				101.37849		101.35662			0.00	50,000,000	50,000,000
Total ABFN07 SPOT									0.00	50,000,000	50,000,000
Total For ABFN07									0.00	50,000,000	50,000,000
ABFN0! On 17/03/2020 Spot Bond				102.35854		102.33555			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN0! On 17/03/2026 Spot Bond				101.13683		101.11233			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				99.73638		99.71553			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				100.30620		100.28329			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				102.59748		102.57518			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				101.94662		101.92327			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				100.13585		102.32462			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				99.98434		102.22249			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				102.09063		102.06833			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				100.95274		100.92840			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				101.52387		101.50145			0.00	0	0
Total ABFN20 SPOT									0.00	0	0
Total For ABFN20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN2 On 30/05/2022 Spot Bond				101.57520		101.55195				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				101.61796		101.59402				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond				101.52469		101.50038				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			11.08000	103.13279	11.11500	103.06192				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				99.21370		99.18500				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				100.46981		100.44112				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				95.15140		95.12119				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			10.03000	101.35016	10.06500	101.29646				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				98.84625		98.81769				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	46.41968	100.00000	46.30723				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				100.73892		101.09965				0.00	120,000,000	1,008,992,400
Total ABK4 SPOT										0.00	120,000,000	1,008,992,400
Total For ABK4										0.00	120,000,000	1,008,992,400
ABK4/J On 24/05/2018 Spot Bond			100.00000	66.18573	100.00000	66.02538				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK5 On 31/10/2018 Spot Bond				98.19037		98.16229			0.00	1,000,000,000	1,000,000,000
Total ABK5 SPOT									0.00	1,000,000,000	1,000,000,000
Total For ABK5									0.00	1,000,000,000	1,000,000,000
ABK5/J On 31/10/2018 Spot Bond			100.00000	39.38492	100.00000	39.28950			0.00	0	0
Total ABK5/JIBAR SPOT									0.00	0	0
Total For ABK5/JIBAR									0.00	0	0
ABK6 On 05/06/2020 Spot Bond				101.57073		101.54491			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				97.99656		97.96777			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				94.97603		94.94775			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				97.89603		97.86806			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	147.73463	6.45000	147.70450		103,200,000,000.00		16,000,000	8,000,000
Total ABKI01 SPOT								103,200,000,000.00		16,000,000	8,000,000
Total For ABKI01								103,200,000,000.00		16,000,000	8,000,000
ABKI02 On 05/06/2020 Spot Bond			6.45000	129.98495	6.45000	129.95830			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	15.46347	100.00000	15.43870			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	108.94101	7.71000	108.91507			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	7.14213	100.00000	7.13070			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	110.01893	8.49500	109.99059			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.05151	100.00000	9.03131			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				87.32540		87.28214			0.00	0	0
Total ABKS1 SPOT									0.00	0	0
Total For ABKS1									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.73000	184.69840	3.73000	184.67395			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			8.05630	96.22036	8.08625	96.18664			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			8.05630	96.22036	8.08625	96.18664			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	119.25449	3.46500	119.23960			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	172.41465	3.24000	172.39409			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	219.16229	3.17000	219.13656			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			9.43500	96.04727	9.45500	95.94178			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				101.52338		101.50226			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				133.28000		133.23500			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			9.91500	104.67583	9.93000	104.55573			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN80 On 31/03/2021 Spot Bond			8.56000	96.66153	8.61500	96.47533			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
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			10.46000	101.38865	10.47500	101.27193			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				101.29683		101.27273			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				100.02321		99.99985			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			8.36000	104.56996	8.39000	104.52842		78,843,160,000.00		9,431,000	4,715,500
Total ABS10 SPOT								78,843,160,000.00		9,431,000	4,715,500
Total For ABS10								78,843,160,000.00		9,431,000	4,715,500
ABS11 On 09/04/2021 Spot Bond			8.68500	105.22266	8.74000	105.02524		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			8.81500	103.04166	8.87000	102.88319		92,767,297,000.00		10,523,800	5,261,900
Total ABS12 SPOT								92,767,297,000.00		10,523,800	5,261,900
Total For ABS12								92,767,297,000.00		10,523,800	5,261,900
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.10693	9.20000	102.08198		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			9.26500	103.60651	9.32000	103.37024		224,672,544,000.00		24,249,600	12,124,800
Total ABS13 SPOT								224,672,544,000.00		24,249,600	12,124,800
Total For ABS13								224,672,544,000.00		24,249,600	12,124,800
ABS14 On 11/11/2020 Spot Bond			8.52500	104.22429	8.58000	104.04402		0.00		0	0
Total ABS14 SPOT								0.00		0	0
Total For ABS14								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS15 On 11/11/2022 Spot Bond			9.11500	104.82486	9.13500	104.71572			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			9.81000	105.54977	9.82500	105.43679		4,708,800,000,000.00		480,000,000	240,000,000
Total ABS16 SPOT								4,708,800,000,000.00		480,000,000	240,000,000
Total For ABS16								4,708,800,000,000.00		480,000,000	240,000,000
ABS17 On 11/11/2027 Spot Bond			9.79500	107.70451	9.81000	107.57721			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			9.28500	105.95637	9.30500	105.83656			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			8.48500	100.64315	8.54000	100.48480		692,376,000.00		81,600	310,040,800
Total ABS6 SPOT								692,376,000.00		81,600	310,040,800
Total For ABS6								692,376,000.00		81,600	310,040,800
ABS7 On 11/09/2026 Spot Bond			9.86000	97.12342	9.87500	97.01292		3,749,876,320,000.00		380,312,000	7,170,156,000
Total ABS7 SPOT								3,749,876,320,000.00		380,312,000	7,170,156,000
Total For ABS7								3,749,876,320,000.00		380,312,000	7,170,156,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.11607	100.00000	12.08940			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.72000	275.58527	3.72000	275.54883			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.95000	144.96322	2.95000	144.94712			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.07304	100.00000	0.07285			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	56.69066	100.00000	56.55332			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				90.68201		90.64002			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total ACL083 SPOT									0.00	0	0
Total For ACL083									0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total ACL087 SPOT									0.00	0	0
Total For ACL087									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	110.10100	10.00000	110.07200			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL095 On 20/12/2018 Spot Bond				101.15192		101.12642			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				101.18001		101.15382			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				101.19127		101.16480			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				101.16860		101.14269			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				101.11786		101.09318			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.83500	103.61613	8.89000	103.47258			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL127 On 20/09/2021 Spot Bond				207.15568		208.72367			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				207.21977		208.78762			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL129 On 20/09/2021 Spot Bond				101.14044		101.11521			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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	110.10100	10.00000	110.07200			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL145 On 20/12/2021 Spot Bond				101.14387		101.11856			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	103.69971	10.23000	103.67160			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			9.21000	102.10532	9.24500	102.02035			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				101.14062		101.11539			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				101.08383		101.05997			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				102.25140		102.22738			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL184 On 20/09/2017 Spot Bond				101.17234		101.14819				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				101.13477		101.10968				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.14829		101.12287				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				101.16303		101.13725				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				101.16654		101.14067				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				101.16654		101.14067				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				101.11786		101.09318				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				101.18584		101.15951				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				101.18584		101.15951				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				145.68460		146.78373				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				146.68985		147.79682				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				101.05320		101.03008				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL210 On 20/05/2018 Spot Bond				101.64979		101.62824			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				101.07469		101.05104			0.00	0	0
Total ACL212 SPOT									0.00	0	0
Total For ACL212									0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.82534		100.80087			0.00	0	0
Total ACL213 SPOT									0.00	0	0
Total For ACL213									0.00	0	0
ACL214 On 20/09/2020 Spot Bond				93.69377		93.66513			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL215 On 20/09/2018 Spot Bond				101.06219		101.03885			0.00	0	0
Total ACL215 SPOT									0.00	0	0
Total For ACL215									0.00	0	0
ACL216 On 20/12/2018 Spot Bond				101.06107		101.03776			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0
ACL217 On 20/12/2023 Spot Bond				101.13026		101.10527			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0
ACL218 On 11/05/2020 Spot Bond				99.76029		102.12244			0.00	0	0
Total ACL218 SPOT									0.00	0	0
Total For ACL218									0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.15226		100.03031			0.00	0	0
Total ACL219 SPOT									0.00	0	0
Total For ACL219									0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.15003		100.02842			0.00	0	0
Total ACL220 SPOT									0.00	0	0
Total For ACL220									0.00	0	0
ACL221 On 20/09/2021 Spot Bond				101.12569		101.10082			0.00	0	0
Total ACL221 SPOT									0.00	0	0
Total For ACL221									0.00	0	0
ACL222 On 20/09/2021 Spot Bond				101.10867		101.08421			0.00	0	0
Total ACL222 SPOT									0.00	0	0
Total For ACL222									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB0 On 08/03/2018 Spot Bond				101.19709		101.16996			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	63.81546	100.00000	63.66086			0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	63.81546	100.00000	63.66086			0.00	0	0
Total ADCB01/JIBAR SPOT									0.00	0	0
Total For ADCB01/JIBAR									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				101.81003		101.78435			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				101.57024		101.54444			0.00	0	130,000,000
Total ADCB05 SPOT									0.00	0	130,000,000
Total For ADCB05									0.00	0	130,000,000
ADCB2 On 31/07/2018 Spot Bond			100.00000	55.68640	100.00000	55.55150			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				100.40566		100.38110			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				100.41689		100.39152			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				100.45429		100.42622			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				100.39444		100.37069			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				100.39819		100.37417			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				100.49169		100.46094			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				100.47303		100.44362			0.00	0	0
Total AHF3B3 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 AHF3B3									0.00	0	0
AHF3C On 18/04/2019 Spot Bond				100.62546		100.58505			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				100.56985		100.53346			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	44.24500	100.00000	44.13091			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	16.73353	100.00000	16.69039			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	11.94083	100.00000	11.91003			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	9.72843	100.00000	9.70334			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			8.43000	103.44747	8.56500	103.22289		163,348,110,000.00	19,377,000	9,688,500	
Total AIR01 SPOT								163,348,110,000.00	19,377,000	9,688,500	
Total For AIR01								163,348,110,000.00	19,377,000	9,688,500	
AIR02 On 30/04/2023 Spot Bond			10.05000	109.91826	10.06500	109.82163		55,761,420,000.00	5,548,400	22,774,200	
Total AIR02 SPOT								55,761,420,000.00	5,548,400	22,774,200	
Total For AIR02								55,761,420,000.00	5,548,400	22,774,200	
AIR04 On 29/05/2024 Spot Bond			9.17500	101.95955	9.19500	101.83463		79,394,945,000.00	8,653,400	4,326,700	
Total AIR04 SPOT								79,394,945,000.00	8,653,400	4,326,700	
Total For AIR04								79,394,945,000.00	8,653,400	4,326,700	
AIR04U On 26/10/2029 Spot Bond			100.00000	14.37317	100.00000	14.34136		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			10.58000	97.68897	10.59500	97.56068		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	175.05491	3.51000	175.03276		0.00	0	0	
Total AIRL01 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 AIRL01										0.00	0	0
APF01 On 26/09/2017 Spot Bond				101.11494		101.09403				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				100.99850		100.97287				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00760		99.98507				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				100.28301		100.25669				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	84.23528	100.00000	84.04683				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	81.74060	100.00000	66.97045				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	33.51845	100.00000	33.43724				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	33.44752	100.00000	33.36649				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	4.30676	100.00000	4.30066				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	0.11649	100.00000	0.11636				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	13.69157	100.00000	13.65841				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	22.16818	100.00000	22.11448				0.00	0	0
Total AS168U 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 AS168U									0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	31.70475	100.00000	31.62795			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				101.08389		101.06002			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN01 On 20/03/2019 Spot Bond				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	237.93114	3.42000	237.90162			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				100.01987		99.99357			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				99.65212		99.63349			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				99.77653		99.75176			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	212.07594	3.43500	212.04953			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

Contract 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 ASN051										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.42766		100.40336				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				100.20529		100.17926				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.09468		100.07102				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.02334		99.99998				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				99.58141		99.57995				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: 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
ASN06: On 01/06/2018 Spot Bond				101.51983		101.49669				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				101.14538		101.12269				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				99.86214		99.83911				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				96.18206		96.16735				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: 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
ASN07: On 20/06/2020 Spot Bond				101.26611		101.23784				0.00	0	0
Total ASN078 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 ASN078										0.00	0	0
ASN08 On 20/09/2020 Spot Bond				101.09498		101.07084				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08 On 10/12/2017 Spot Bond				101.30361		101.27937				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08 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
ASN08 On 20/06/2020 Spot Bond				100.79834		100.77204				0.00	16,800,000	124,500,000
Total ASN083 SPOT										0.00	16,800,000	124,500,000
Total For ASN083										0.00	16,800,000	124,500,000
ASN08 On 03/09/2020 Spot Bond				101.64758		101.62040				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08 On 25/09/2018 Spot Bond				100.92766		100.90402				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08 On 01/10/2020 Spot Bond				120.76902		120.46589				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08 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
ASN09 On 08/10/2018 Spot Bond				100.59683		100.57280				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09 On 21/10/2020 Spot Bond				100.27419		100.24867				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09 On 27/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 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 ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				99.78790		99.76427				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				74.09181		74.00408				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				101.58730		101.56259				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				101.12354		101.09872				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				101.44376		101.41929				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				100.02131		100.08845				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				101.41214		101.38034				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				101.10377		101.07943				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				101.79440		101.77006				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				101.78758		101.76346				0.00	0	0
Total ASN129 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 ASN129										0.00	0	0
ASN13: On 24/02/2019 Spot Bond				101.76623		101.74231				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				101.49297		101.46855				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				101.48135		101.45714				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond				101.40084		101.36931				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond				86.57000		86.47000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.68000	140.59859	3.68000	140.58023				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond				86.57000		86.47000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				103.46562		103.44112				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0
Total ASN145 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 ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				99.92376		99.89836				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				99.92376		99.89836				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.72500	140.33452	3.72500	140.31604				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond				108.78479		108.55146				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond				101.61993		101.59466				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2031 Spot Bond			4.14000	158.93639	4.14000	158.91359				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond				99.83116		99.80702				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond				101.91984		101.89550				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 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 ASN163										0.00	0	0
ASN16: 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
ASN16: On 20/06/2021 Spot Bond				101.18579		101.15946				0.00	0	100,000,000
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				101.52219		101.49858				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				101.24485		101.21710				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				100.51919		100.49742				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				101.31307		101.29080				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				101.22144		101.19787				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				100.53618		100.20577				0.00	0	0
Total ASN191 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 ASN191									0.00	0	0
ASN19 On 30/06/2022 Spot Bond				100.17439		100.14893			0.00	290,000,000	290,000,000
Total ASN194 SPOT									0.00	290,000,000	290,000,000
Total For ASN194									0.00	290,000,000	290,000,000
ASN19 On 31/01/2038 Spot Bond			100.00000	2.25525	100.00000	0.00001			0.00	0	0
Total ASN195 SPOT									0.00	0	0
Total For ASN195									0.00	0	0
ASN19 On 20/06/2022 Spot Bond			100.00000	1.57632	100.00000	100.00000		3,000,000,000,000.00		30,000,000	30,000,000
Total ASN196 SPOT								3,000,000,000,000.00		30,000,000	30,000,000
Total For ASN196								3,000,000,000,000.00		30,000,000	30,000,000
ASN38 On 20/12/2017 Spot Bond			100.00000	89.78627	100.00000	89.57200			0.00	0	0
Total ASN38U SPOT									0.00	0	0
Total For ASN38U									0.00	0	0
ASN39 On 20/12/2017 Spot Bond			100.00000	89.80829	100.00000	89.59395			0.00	0	0
Total ASN39U SPOT									0.00	0	0
Total For ASN39U									0.00	0	0
ASN40 On 20/12/2017 Spot Bond			100.00000	89.70924	100.00000	89.49514			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
ASN50 On 16/03/2018 Spot Bond			100.00000	61.33971	100.00000	61.19111			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	6.08711	100.00000	6.07237			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
ASN89 On 02/10/2018 Spot Bond			100.00000	41.13999	100.00000	41.04033			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				101.19965		101.17750			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			8.58000	104.57128	8.61500	104.50866		198,678,480,000.00		23,156,000	11,578,000
Total BAW11 SPOT								198,678,480,000.00		23,156,000	11,578,000
Total For BAW11								198,678,480,000.00		23,156,000	11,578,000
BAW17 On 05/12/2018 Spot Bond				101.17378		101.15033			0.00	0	0
Total BAW17 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 BAW17									0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	44.41069	100.00000	44.30311			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				101.33119		101.30752			0.00	5,384,800	2,692,400
Total BAW18 SPOT									0.00	5,384,800	2,692,400
Total For BAW18									0.00	5,384,800	2,692,400
BAW19 On 05/12/2020 Spot Bond			9.26500	102.29774	9.32000	102.11641			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			9.23500	103.48435	9.39000	102.88452		4,001,082,220,000.00		433,252,000	691,626,000
Total BAW21 SPOT								4,001,082,220,000.00		433,252,000	691,626,000
Total For BAW21								4,001,082,220,000.00		433,252,000	691,626,000
BAW21 On 24/03/2022 Spot Bond			9.30000	103.24307	9.30000	103.21757			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				101.44374		101.20869			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	84.76917	100.00000	84.57695			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				101.35011		101.32614			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				99.83914		99.81609			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	12.08691	100.00000	14.64085			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	9.73110	100.00000	12.33422			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				101.47818		101.45359			0.00	0	0
Total BAW28 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 BAW28										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				101.08944		101.06674				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			7.86000	103.58699	7.89000	103.55969				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			11.51000	100.65186	11.54000	100.61577				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				101.07084		101.03963				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				101.04472		101.01433				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				101.06616		101.03508				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.51559		100.48237				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				99.50787		99.50787				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.13671		100.10364				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.06478		100.06478				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				101.06649		101.03542				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				101.06660		101.03552				0.00	0	0
Total BAYA45 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 BAYA45									0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				101.11166		101.07860			0.00	0	0
Total BAYA51 SPOT									0.00	0	0
Total For BAYA51									0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				101.13951		101.10612			0.00	0	0
Total BAYA52 SPOT									0.00	0	0
Total For BAYA52									0.00	0	0
BAYA5 On 30/09/2017 Spot Bond				100.91599		100.88968			0.00	0	0
Total BAYA53 SPOT									0.00	0	0
Total For BAYA53									0.00	0	0
BAYA5 On 30/09/2019 Spot Bond				101.13963		101.10625			0.00	0	0
Total BAYA54 SPOT									0.00	0	0
Total For BAYA54									0.00	0	0
BAYA5 On 31/03/2018 Spot Bond				101.23854		101.21349			0.00	0	0
Total BAYA55 SPOT									0.00	0	0
Total For BAYA55									0.00	0	0
BAYA5 On 31/03/2022 Spot Bond				101.17375		101.13929			0.00	0	0
Total BAYA57 SPOT									0.00	0	0
Total For BAYA57									0.00	0	0
BAYA5 On 30/06/2020 Spot Bond				101.13956		101.10618			0.00	0	0
Total BAYA58 SPOT									0.00	0	0
Total For BAYA58									0.00	0	0
BAYA5 On 30/06/2022 Spot Bond			12.95500	101.80687	12.97500	101.70073			0.00	0	0
Total BAYA59 SPOT									0.00	0	0
Total For BAYA59									0.00	0	0
BAYA6 On 30/06/2020 Spot Bond			12.18500	101.82974	12.24000	101.59715			0.00	0	0
Total BAYA60 SPOT									0.00	0	0
Total For BAYA60									0.00	0	0
BAYA6 On 30/06/2020 Spot Bond				101.13954		101.10615			0.00	0	0
Total BAYA61 SPOT									0.00	0	0
Total For BAYA61									0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				101.34489		101.30499			0.00	0	0
Total BAYB05 SPOT									0.00	0	0
Total For BAYB05									0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				101.34469		101.30480			0.00	0	0
Total BAYB06 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 BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				101.34479		101.30489				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				106.53045		106.49189				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB1 On 30/06/2020 Spot Bond				101.38755		101.34630				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	20.19842	100.00000	20.14949				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	18.38283	100.00000	18.33829				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	11.34743	100.00000	11.31994				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	11.34743	100.00000	11.31994				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	13.71959	100.00000	13.68635				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	11.88778	100.00000	11.85899				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC120 On 02/08/2017 Spot Bond			100.00000	99.72678	100.00000	99.45504				0.00	0	0
Total BC120U SPOT										0.00	0	0
Total For BC120U										0.00	0	0
BC121 On 24/11/2017 Spot Bond			100.00000	79.19739	100.00000	79.03274				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				100.54269		100.51884				0.00	0	0
Total BCJ10 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 BCJ10									0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				101.83387		101.81199			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	103.06038	8.65000	103.03666			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				100.33864		100.31551			0.00	0	0
Total BCJ13 SPOT									0.00	0	0
Total For BCJ13									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.54500	182.82276	8.54500	182.78085			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.54500	183.31900	8.54500	183.27698			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			8.91500	96.89329	8.93000	96.77177			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			7.83000	101.98126	7.86500	101.93790			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	10.17204	100.00000	10.14739			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	8.80261	100.00000	8.78129			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	8.80261	100.00000	8.78129			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	9.33847	100.00000	9.31585			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	9.51709	100.00000	9.49404			0.00	0	0
Total BG1D2U 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 BG1D2U										0.00	0	0
BG1E2I On 21/11/2032 Spot Bond			100.00000	12.49411	100.00000	12.46385				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	17.25735	100.00000	17.21554				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				103.26553		103.23858				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			10.18500	103.44952	10.24000	103.31021				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond				101.89746		102.05142				0.00	890,000,000	490,000,000
Total BGL03 SPOT										0.00	890,000,000	490,000,000
Total For BGL03										0.00	890,000,000	490,000,000
BGL04 On 05/02/2020 Spot Bond			10.23500	99.49102	10.29000	99.34476				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			10.78500	106.10143	10.84000	105.92827				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				102.91334		102.88548				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			11.43000	106.25807	11.45000	106.14964				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				101.74008		101.71125				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			10.78500	105.45044	10.84000	105.27468				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				99.81814		99.78790				0.00	0	0
Total BGL10 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 BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.16500	106.73061	11.22000	106.52978			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				103.86910		103.83967			0.00	2,180,000,000	1,090,000,000
Total BGL12 SPOT									0.00	2,180,000,000	1,090,000,000
Total For BGL12									0.00	2,180,000,000	1,090,000,000
BGL13 On 20/08/2021 Spot Bond			11.20500	106.94386	11.26000	106.73449			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				99.93930		99.90899			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond				101.34972		101.32021			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				102.14242		102.11293			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				103.69178		103.66781			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				101.71645		101.69431			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				100.02070		99.99685			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			8.48000	101.41048	8.51500	101.32649		169,600,000,000.00		20,000,000	2,266,300,000
Total BID06 SPOT								169,600,000,000.00		20,000,000	2,266,300,000
Total For BID06								169,600,000,000.00		20,000,000	2,266,300,000
BID07 On 30/06/2020 Spot Bond				100.83432		100.81045			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				100.85156		100.82715			0.00	0	0
Total BID08 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 BID08									0.00	0	0
BPPF0 On 22/03/2018 Spot Bond				100.95626		100.93441			0.00	0	0
Total BPPF01 SPOT									0.00	0	0
Total For BPPF01									0.00	0	0
BPPF0 On 22/03/2020 Spot Bond				101.03185		101.00808			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				102.68664		102.65883			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC175 On 07/08/2017 Spot Bond				99.87394		99.85293			0.00	0	0
Total BTC175 SPOT									0.00	0	0
Total For BTC175									0.00	0	0
BTC176 On 07/08/2017 Spot Bond				99.87372		99.85267			0.00	0	0
Total BTC176 SPOT									0.00	0	0
Total For BTC176									0.00	0	0
BTC177 On 17/08/2017 Spot Bond				99.66375		99.64273			0.00	0	0
Total BTC177 SPOT									0.00	0	0
Total For BTC177									0.00	0	0
BTC178 On 22/08/2017 Spot Bond				99.55978		99.53881			0.00	0	0
Total BTC178 SPOT									0.00	0	0
Total For BTC178									0.00	0	0
BTC179 On 31/08/2017 Spot Bond				99.37058		99.34960			0.00	0	0
Total BTC179 SPOT									0.00	0	0
Total For BTC179									0.00	0	0
BTC180 On 05/09/2017 Spot Bond				99.26592		99.24495			0.00	0	0
Total BTC180 SPOT									0.00	0	0
Total For BTC180									0.00	0	0
BTC181 On 11/09/2017 Spot Bond				99.14186		99.12093			0.00	0	0
Total BTC181 SPOT									0.00	0	0
Total For BTC181									0.00	0	0
BTC182 On 18/09/2017 Spot Bond				98.99415		98.97320			0.00	0	0
Total BTC182 SPOT									0.00	0	0
Total For BTC182									0.00	0	0
BTC183 On 29/09/2017 Spot Bond				98.75893		98.73789			0.00	0	0
Total BTC183 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 BTC183										0.00	0	0
BTC18 On 06/10/2017 Spot Bond				98.61267		98.59165				0.00	0	0
Total BTC184 SPOT										0.00	0	0
Total For BTC184										0.00	0	0
BTC18 On 13/10/2017 Spot Bond				98.46501		98.44399				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				100.93021		100.90579				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				100.95845		100.93321				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				101.87953		101.85574				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				99.78669		102.12461				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				99.78064		102.18060				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	12.11007	100.00000	12.08073				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	12.04683	100.00000	12.01766				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	12.14168	100.00000	12.11226				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	12.14168	100.00000	12.11226				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	60.66299	100.00000	60.51603				0.00	0	0
Total BYA49U 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 BYA49U										0.00	0	0
BYB10I On 30/09/2021 Spot Bond			100.00000	18.65728	100.00000	18.61209				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			14.78000	101.12839	14.81500	101.05562				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				101.02965		101.00121				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			12.58000	98.63075	12.61500	98.55138				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				101.82293		101.79118				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			12.08000	103.02739	12.11500	102.93244				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				101.05603		101.02416				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			9.48500	99.63868	9.54000	99.48438				0.00	0	20,000,000
Total CBL22 SPOT										0.00	0	20,000,000
Total For CBL22										0.00	0	20,000,000
CBL23 On 18/05/2018 Spot Bond				102.03469		102.00913				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				99.97471		99.94968				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				99.83185		102.18268				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.78500	106.68297	9.84000	106.48109				0.00	0	0
Total CBL26 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 CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond				102.09169		102.06743			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			10.33500	110.99725	10.35000	110.89764			2,226,159,000.00	215,400	107,700
Total CCT01 SPOT									2,226,159,000.00	215,400	107,700
Total For CCT01									2,226,159,000.00	215,400	107,700
CCT02 On 12/06/2024 Spot Bond			10.33500	107.74085	10.35000	107.63579			138,209,955,000.00	13,373,000	356,686,500
Total CCT02 SPOT									138,209,955,000.00	13,373,000	356,686,500
Total For CCT02									138,209,955,000.00	13,373,000	356,686,500
CCT03 On 15/03/2025 Spot Bond			10.41000	108.06956	10.42500	107.96016			961,242,744,000.00	92,338,400	3,286,169,200
Total CCT03 SPOT									961,242,744,000.00	92,338,400	3,286,169,200
Total For CCT03									961,242,744,000.00	92,338,400	3,286,169,200
CCT04 On 17/07/2027 Spot Bond			9.84000	101.60077	9.85500	101.51754			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				104.02742		104.00267			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	110.10080	10.00000	110.07210			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				101.22087		101.19232			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				100.23611		100.20602			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	66.86580	100.00000	66.70382			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	64.17641	100.00000	64.02094			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	59.82632	100.00000	59.68139			0.00	0	0
Total CGR20U 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 CGR20U									0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.70298		100.67104			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				99.79773		99.76882			0.00	0	90,000,000
Total CGR23 SPOT									0.00	0	90,000,000
Total For CGR23									0.00	0	90,000,000
CGR24 On 08/02/2021 Spot Bond				101.21573		101.18475			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				101.13292		101.10264			0.00	0	0
Total CGR25 SPOT									0.00	0	0
Total For CGR25									0.00	0	0
CGR27 On 25/11/2019 Spot Bond				102.13740		102.10750			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				99.84094		99.81816			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				99.79089		99.76105			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				100.91597		100.89196			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				100.39518		100.36454			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				100.96768		100.93973			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				101.00222		100.97318			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				101.84174		101.81464			0.00	0	0
Total CIG06 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 CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				103.54593		103.51770				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	33.27312	100.00000	33.19252				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				100.02634		100.00030				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				100.02694		100.00017				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.02811		100.00019				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	23.85228	100.00000	23.79450				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	23.85228	100.00000	23.79450				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	23.85228	100.00000	23.79450				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	26.37819	100.00000	26.31428				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	100.83429	10.11000	100.80727				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	140.66478	3.14000	140.64833				0.00	0	0
Total CLN193 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN193										0.00	0	0
CLN193 On 13/09/2021 Spot Bond			3.65000	137.27008	3.65000	137.25228				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	110.10100	10.00000	110.07200				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	110.10100	10.00000	110.07200				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			13.50000	98.38456	13.50000	98.34906				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2018 Spot Bond			9.35000	104.06903	9.35000	104.04276				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			9.01000	104.29644	9.04500	104.21834				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				99.79559		99.77279				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				101.64245		101.61891				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	110.10100	10.00000	110.07200				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				101.22793		101.20059				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				101.40230		101.37659				0.00	0	0
Total CLN302 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 CLN302										0.00	0	0
CLN302 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
CLN303 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
CLN304 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
CLN305 On 14/11/2022 Spot Bond				102.16804		102.14178				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.71500	97.36781	10.73500	97.26335				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			11.23500	98.84806	11.25500	98.73932				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				101.24493		101.21718				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				102.12547		102.09977				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				100.02559		100.00008				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	102.20147	8.80500	102.17754				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				101.15993		101.13423				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				101.17695		101.15084				0.00	0	0
Total CLN326 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 CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				101.24258		101.21489				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				101.34155		101.31568				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				101.27677		101.24826				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				133.74741		133.74741				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN339 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				102.13412		102.10369				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				101.32181		101.29221				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				101.06107		101.03776				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.29952		100.27289				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 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				100.08879		100.06660				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN358 On 30/04/2018 Spot Bond				100.02371		100.00007				0.00	0	0
Total CLN358 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 CLN358										0.00	0	0
CLN36 On 20/03/2019 Spot Bond				101.03614		101.01343				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			9.89500	106.94848	9.91500	106.82284				32,178,540,000.00	3,252,000	1,626,000
Total CLN362 SPOT										32,178,540,000.00	3,252,000	1,626,000
Total For CLN362										32,178,540,000.00	3,252,000	1,626,000
CLN36 On 20/03/2024 Spot Bond				101.11268		101.08812				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36 On 06/08/2023 Spot Bond				99.83317		99.80535				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			12.03500	108.92521	12.05500	108.79842				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36 On 06/08/2023 Spot Bond				99.82674		99.79786				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN36 On 06/08/2023 Spot Bond			12.06500	102.57471	12.08500	102.45622				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN36 On 06/08/2023 Spot Bond				98.10187		98.07342				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN37 On 26/07/2022 Spot Bond				100.15575		100.03329				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37 On 20/03/2024 Spot Bond				83.44811		83.42517				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37 On 20/09/2023 Spot Bond				101.09846		101.07424				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37 On 20/09/2023 Spot Bond				101.11775		101.09307				0.00	0	0
Total CLN373 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 CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				101.11791		101.09323				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			9.18500	105.68340	9.24000	105.48856				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				97.79056		97.75950				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	101.82405	10.98000	101.79448				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	103.97618	11.00000	103.94593				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				101.23097		101.20355				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.82500	105.34155	11.84500	105.21340				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				101.33072		101.30089				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				101.11763		101.09294				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.16436		100.04054				0.00	0	100,000,000
Total CLN387 SPOT										0.00	0	100,000,000
Total For CLN387										0.00	0	100,000,000
CLN387 On 20/09/2019 Spot Bond				101.18027		101.15408				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond				96.40000		96.40000				0.00	0	0
Total CLN393 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 CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				101.12343		101.09860				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				101.49784		101.47464				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				101.20302		101.17628				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				101.96429		101.93116				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				102.05736		102.03255				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				102.04671		102.02205				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				101.12332		101.09850				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				102.22982		102.19994				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				101.12899		101.10403				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				100.47257		100.44316				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				101.23103		101.20361				0.00	0	0
Total CLN410 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 CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				101.23670		101.20914				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				100.47443		100.44489				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				101.21970		101.19256				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				101.43469		101.40235				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				101.27633		101.24782				0.00	200,000,000	100,000,000
Total CLN415 SPOT										0.00	200,000,000	100,000,000
Total For CLN415										0.00	200,000,000	100,000,000
CLN415 On 18/07/2020 Spot Bond				100.49858		100.46729				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				101.19230		101.16365				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				101.33297		101.30309				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	48.39456	7.01000	48.38558				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				101.34428		101.31413				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				100.20301		100.07322				0.00	0	0
Total CLN421 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				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				104.16849		104.14110				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				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				103.20610		103.18137				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				102.12642		102.10070				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				101.57026		101.53463				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

Contract 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 CLN433										0.00	0	0
CLN43 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
CLN43 On 20/12/2020 Spot Bond				101.22540		101.19812				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				101.17440		101.14834				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43 On 03/02/2021 Spot Bond				99.95012		99.92532				0.00	0	0
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				102.13216		102.08287				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				101.97168		101.94513				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			9.78500	106.96215	9.84000	106.75751				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	136.72553	4.35000	136.70524				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	98.33637	6.31500	98.31665				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	100.73577	5.95500	100.71655				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				101.92604		101.89976				0.00	0	0
Total CLN455 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 CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond				101.36935		101.33859				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond				102.01871		101.99372				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond				101.72916		101.70384				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond				101.71176		101.68672				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond				102.27109		102.24348				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			10.35500	107.52480	10.41000	107.29654				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				101.76685		101.74327				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			9.64500	105.29411	9.66500	105.19332				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				101.22860		101.20485				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				101.93009		101.90452				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				100.90178		100.87818				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				100.90521		100.88077				0.00	0	0
Total CLN468 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 CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				100.94204		100.91651				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				99.87036		99.84867				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				101.98413		101.96120				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				102.19407		102.16671				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 05/10/2022 Spot Bond				100.78657		100.76006				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			9.84500	102.84444	9.86500	102.72434				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				101.87418		101.84050				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				101.23670		101.20914				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	13.01394	100.00000	12.98121				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			9.70000	100.27830	9.72000	100.14923				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				100.95493		100.92878				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	19.10819	100.00000	19.04721				0.00	0	0
Total CLN480 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 CLN480									0.00	0	0
CLN48 On 07/06/2022 Spot Bond				101.18510		101.15178			0.00	0	0
Total CLN481 SPOT									0.00	0	0
Total For CLN481									0.00	0	0
CLN48 On 20/05/2021 Spot Bond				100.88504		100.85987			0.00	0	0
Total CLN482 SPOT									0.00	0	0
Total For CLN482									0.00	0	0
CLN48 On 20/05/2021 Spot Bond				100.89378		100.86834			0.00	0	0
Total CLN483 SPOT									0.00	0	0
Total For CLN483									0.00	0	0
CLN48 On 02/12/2021 Spot Bond				100.72443		100.69966			0.00	0	0
Total CLN484 SPOT									0.00	0	0
Total For CLN484									0.00	0	0
CLN48 On 02/12/2021 Spot Bond			9.28500	102.15996	9.34000	101.93177			0.00	0	0
Total CLN485 SPOT									0.00	0	0
Total For CLN485									0.00	0	0
CLN48 On 20/06/2022 Spot Bond				100.40512		100.37953			0.00	0	0
Total CLN486 SPOT									0.00	0	0
Total For CLN486									0.00	0	0
CLN48 On 07/12/2021 Spot Bond			12.32500	101.67014	12.34500	101.55359			0.00	0	0
Total CLN487 SPOT									0.00	0	0
Total For CLN487									0.00	0	0
CLN48 On 28/07/2022 Spot Bond			100.00000	15.17451	100.00000	15.11746		990,000,000,000,000.00	9,900,000,000	9,900,000,000	
Total CLN488 SPOT								10,000,000,000,000.00	9,900,000,000	9,900,000,000	
Total For CLN488								10,000,000,000,000.00	9,900,000,000	9,900,000,000	
CLN48 On 28/03/2020 Spot Bond			100.00000	8.83245	100.00000	8.79156		050,000,000,000,000.00	10,500,000,000	10,500,000,000	
Total CLN489 SPOT								50,000,000,000,000.00	10,500,000,000	10,500,000,000	
Total For CLN489								50,000,000,000,000.00	10,500,000,000	10,500,000,000	
CLN49 On 28/03/2022 Spot Bond			100.00000	1.57199	100.00000	1.56471		0.00	0	0	
Total CLN490 SPOT								0.00	0	0	
Total For CLN490								0.00	0	0	
CLN55 On 18/04/2028 Spot Bond				212.10569		211.68032			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.91500	96.89329	8.93000	96.77177			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	182.82276	8.54500	182.78085			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	183.31900	8.54500	183.27698			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				101.05093		101.02786			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				101.09519		101.07106			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				101.52167		101.49820			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				101.09514		101.07100			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				101.13466		101.10956			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				102.18801		102.16217			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				100.46699		100.44007			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			8.20000	102.02228	8.23000	101.97561		8,376,772,320,000.00	1,021,557,600	1,410,778,800	
Total COJ04 SPOT								8,376,772,320,000.00	1,021,557,600	1,410,778,800	
Total For COJ04								8,376,772,320,000.00	1,021,557,600	1,410,778,800	
COJ05 On 05/06/2023 Spot Bond			9.00500	116.17035	9.06000	115.87476		0.00	0	1,000,000,000	
Total COJ05 SPOT								0.00	0	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For COJ05									0.00	0	1,000,000,000
COJ07 On 23/03/2021 Spot Bond			9.39500	108.00379	9.45000	107.80595			16,134,942,936,000.00	1,717,396,800	2,658,698,400
Total COJ07 SPOT									16,134,942,936,000.00	1,717,396,800	2,658,698,400
Total For COJ07									16,134,942,936,000.00	1,717,396,800	2,658,698,400
COJ08 On 22/06/2026 Spot Bond			10.51000	106.60164	10.52500	106.48341			2,869,261,530,000.00	273,003,000	136,501,500
Total COJ08 SPOT									2,869,261,530,000.00	273,003,000	136,501,500
Total For COJ08									2,869,261,530,000.00	273,003,000	136,501,500
COJG0 On 09/06/2024 Spot Bond			9.78500	103.38890	9.80500	103.26247			902,877,606,000.00	92,271,600	46,135,800
Total COJG01 SPOT									902,877,606,000.00	92,271,600	46,135,800
Total For COJG01									902,877,606,000.00	92,271,600	46,135,800
COT01 On 03/04/2023 Spot Bond			9.96000	99.34494	9.98000	99.23537			500,101,560,000.00	50,211,000	25,105,500
Total COT01 SPOT									500,101,560,000.00	50,211,000	25,105,500
Total For COT01									500,101,560,000.00	50,211,000	25,105,500
COT02 On 03/04/2028 Spot Bond			11.24000	96.94023	11.25500	96.82350			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			11.26000	90.33311	11.27500	90.22078			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			11.16000	100.14127	11.21500	99.85625			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS001 On 31/03/2018 Spot Bond				100.86000		100.83545			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				101.09611		101.07256			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				100.76291		100.73903			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	19.18040	100.00000	19.12052			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	18.01982	100.00000	17.96355			0.00	0	0
Total CSD04U 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 CSD04U										0.00	0	0
DEN38 On 10/06/2018 Spot Bond			100.00000	62.46975	100.00000	62.31842				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	62.86171	100.00000	62.70941				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			7.83500	102.13647	7.86500	102.10985				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	102.29567	6.86000	102.27666				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				101.50587		101.48298				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				100.95738		100.93474				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				101.50587		101.48298				0.00	0	0
Total DENG67 SPOT										0.00	0	0
Total For DENG67										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				101.50587		101.48298				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				99.36873		99.34619				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				100.62455		100.59925				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	86.08365	100.00000	85.88576				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	86.08365	100.00000	85.88576				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	99.18478	100.00000	98.91599				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				101.40686		101.37520			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.30064		100.26241			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				70.79506		70.73266			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond				100.75500		100.70889			0.00	0	100,000,000
Total DOL012 SPOT									0.00	0	100,000,000
Total For DOL012									0.00	0	100,000,000
DV2021 On 18/06/2021 Spot Bond			8.95500	101.30891	9.01000	101.10741		219,793,311,000.00		24,544,200	12,272,100
Total DV2021 SPOT								219,793,311,000.00		24,544,200	12,272,100
Total For DV2021								219,793,311,000.00		24,544,200	12,272,100
DV22 On 07/02/2020 Spot Bond			8.45500	102.06052	8.51000	101.91309		389,922,617,000.00		46,117,400	73,058,700
Total DV22 SPOT								389,922,617,000.00		46,117,400	73,058,700
Total For DV22								389,922,617,000.00		46,117,400	73,058,700
DV22/R On 07/02/2020 Spot Bond			100.00000	21.08892	100.00000	21.04173		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			9.41500	106.75961	9.43500	106.64592		1,553,475,000.00		165,000	200,082,500
Total DV23 SPOT								1,553,475,000.00		165,000	200,082,500
Total For DV23								1,553,475,000.00		165,000	200,082,500
DV23/R On 27/02/2023 Spot Bond			100.00000	15.13293	100.00000	15.09906		0.00		0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.13293	100.00000	15.09906		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			9.49500	105.31516	9.51500	105.19174		172,531,746,000.00		18,170,800	9,085,400
Total DV24 SPOT								172,531,746,000.00		18,170,800	9,085,400
Total For DV24								172,531,746,000.00		18,170,800	9,085,400
DV24/R On 18/02/2024 Spot Bond			9.69000	104.38013	9.69000	104.35285		0.00		0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.38013	9.69000	104.35285		0.00		0	0
Total DV24/R2023 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 DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.98000	98.88215	10.99500	98.76008			607,876,956,000.00	55,362,200	77,681,100
Total DV29 SPOT									607,876,956,000.00	55,362,200	77,681,100
Total For DV29									607,876,956,000.00	55,362,200	77,681,100
DV29/R On 18/02/2029 Spot Bond			10.10000	104.56503	10.10000	104.53658			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.56503	10.10000	104.53658			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				101.52525		101.50376			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				101.75091		101.72969			0.00	0	0
Total DVC028 SPOT									0.00	0	0
Total For DVC028									0.00	0	0
DVC25 On 29/08/2017 Spot Bond				101.51235		101.49185			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				101.49428		101.47269			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				100.76301		100.74038			0.00	0	0
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0
DVF19 On 31/05/2019 Spot Bond				102.21028		102.18816			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				101.57264		101.54981			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20 On 28/03/2020 Spot Bond				100.85479		100.83185			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				101.62826		101.60455			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				100.99694		100.97319			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.12500	114.05962	8.18000	113.87809			20,666,750,000.00	2,543,600	124,504,800
Total E170 SPOT									20,666,750,000.00	2,543,600	124,504,800
Total For E170									20,666,750,000.00	2,543,600	124,504,800
E170/R On 01/08/2020 Spot Bond			100.00000	21.09396	100.00000	21.04676			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			8.84500	105.49838	8.90000	105.34583			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			8.99500	106.49305	9.05000	106.25986			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			9.43500	106.25776	9.45500	106.13276			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	103.52392	3.68000	103.51039			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				100.12959		100.09697			0.00	0	0
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.10341		100.07748			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	16.78625	100.00000	16.74559			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	98.98089	3.22000	98.96918			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	115.04555	2.25000	115.03493			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	126.85578	3.22000	126.84079			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.23000	113.39814	3.23000	113.38468			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	111.74666	3.25000	111.73335			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	103.36570	3.32000	103.35314			0.00	0	500,000,000
Total EL31 SPOT									0.00	0	500,000,000
Total For EL31									0.00	0	500,000,000
EL36 On 31/01/2036 Spot Bond			3.21000	99.73075	3.21000	99.71898			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	115.04555	2.25000	115.03493			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			8.98500	104.16227	9.04000	103.99238			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			9.06500	109.14699	9.12000	108.94924			0.00	0	100,000,000
Total EMM02 SPOT									0.00	0	100,000,000
Total For EMM02									0.00	0	100,000,000
EMM03 On 04/05/2024 Spot Bond			10.31000	101.15558	10.32500	101.05676			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			10.76500	95.80601	10.78000	95.72429			0.00	0	58,666,600
Total EMM04 SPOT									0.00	0	58,666,600
Total For EMM04									0.00	0	58,666,600
EMM05 On 17/04/2029 Spot Bond			11.03000	101.57322	11.04500	101.48458		3,118,604,552,000.00	282,738,400	2,640,071,531	
Total EMM05 SPOT								3,118,604,552,000.00	282,738,400	2,640,071,531	
Total For EMM05								3,118,604,552,000.00	282,738,400	2,640,071,531	
EMM06 On 23/06/2025 Spot Bond			10.41000	100.57283	10.42500	100.49814		465,316,590,000.00	44,699,000	22,349,500	
Total EMM06 SPOT								465,316,590,000.00	44,699,000	22,349,500	
Total For EMM06								465,316,590,000.00	44,699,000	22,349,500	
EMM07 On 10/07/2027 Spot Bond			10.26000	101.52767	10.27500	101.44432		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.05500	90.15495	11.06500	90.09529				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				101.59808		101.57485				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				100.11204		100.09191				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				101.81091		101.78807				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				101.51395		101.49048				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				101.38628		101.36239				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond				100.81263		100.78958				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 07/11/2019 Spot Bond				99.86252		99.83955				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				101.31274		101.28833				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	44.15143	100.00000	44.04448				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	24.29540	100.00000	24.23655				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC2 On 06/09/2017 Spot Bond				101.34697		101.32473				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EPFC27 SPOT									0.00	0	0
Total For EPFC27									0.00	0	0
EPFC27 On 06/11/2017 Spot Bond				99.87275		99.85146			0.00	0	0
Total EPFC29 SPOT									0.00	0	0
Total For EPFC29									0.00	0	0
EPFC29 On 02/03/2018 Spot Bond				101.43257		101.41048			0.00	0	0
Total EPFC30 SPOT									0.00	0	0
Total For EPFC30									0.00	0	0
EPFC30 On 06/09/2017 Spot Bond				103.37562		103.35281			0.00	0	0
Total EPFC31 SPOT									0.00	0	0
Total For EPFC31									0.00	0	0
EPFC31 On 03/11/2017 Spot Bond				99.95709		99.93565			0.00	0	0
Total EPFC32 SPOT									0.00	0	0
Total For EPFC32									0.00	0	0
EQS05 On 28/04/2019 Spot Bond			100.00000	29.40256	100.00000	29.33132			0.00	0	40,000,000
Total EQS05 SPOT									0.00	0	40,000,000
Total For EQS05									0.00	0	40,000,000
EQS06 On 09/04/2020 Spot Bond				96.58359		96.55105			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			12.08000	100.46624	12.11500	100.41183		845,600,000,000.00		70,000,000	35,000,000
Total EQS07 SPOT								845,600,000,000.00		70,000,000	35,000,000
Total For EQS07								845,600,000,000.00		70,000,000	35,000,000
EQS08 On 04/10/2018 Spot Bond				99.56771		99.54012			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	41.71443	100.00000	41.61338			0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	41.80438	100.00000	41.70311			0.00	0	0
Total EQS08A/JIBAR SPOT									0.00	0	0
Total For EQS08A/JIBAR									0.00	0	0
EQS10 On 28/07/2022 Spot Bond			100.00000	11.84936	100.00000	1.75723		000,000,000,000,000.00		10,000,000,000	5,000,000,000
Total EQS10 SPOT								10,000,000,000,000.00		10,000,000,000	5,000,000,000
Total For EQS10								10,000,000,000,000.00		10,000,000,000	5,000,000,000
ERS3B On 17/08/2019 Spot Bond				101.93580		101.91192			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B On 17/05/2019 Spot Bond				101.97966		101.95397			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				102.03941		102.01414			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				102.18609		102.15757			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	110.10100	10.00000	110.07200			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1: On 17/08/2017 Spot Bond				101.86344		101.84054			0.00	0	0
Total ERS15 SPOT									0.00	0	0
Total For ERS15									0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				101.73173		101.70886			0.00	0	0
Total ERS17 SPOT									0.00	0	0
Total For ERS17									0.00	0	0
ERSA1: On 17/08/2017 Spot Bond				101.79085		101.76891			0.00	0	0
Total ERS18 SPOT									0.00	0	0
Total For ERS18									0.00	0	0
ERSA2: On 17/08/2018 Spot Bond				102.06159		102.03918			0.00	0	0
Total ERS20 SPOT									0.00	0	0
Total For ERS20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				101.51022		101.48610			0.00	0	0
Total ERS21 SPOT									0.00	0	0
Total For ERS21									0.00	0	0
ERSA2: On 17/05/2019 Spot Bond				102.32750		102.30445			0.00	0	0
Total ERS22 SPOT									0.00	0	0
Total For ERS22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				101.91508		101.89148			0.00	0	0
Total ERS23 SPOT									0.00	0	0
Total For ERS23									0.00	0	0
ES18 On 20/04/2018 Spot Bond			7.95000	103.47182	7.98500	103.42544		68,831,100,000.00		8,658,000	41,104,329,000
Total ES18 SPOT								68,831,100,000.00		8,658,000	41,104,329,000
Total For ES18								68,831,100,000.00		8,658,000	41,104,329,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18/R On 20/04/2018 Spot Bond			9.25000	102.57739	9.25000	102.55205			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			8.85500	105.07474	8.87500	104.96201		180,487,923,000.00	20,382,600	3,253,965,500	
Total ES23 SPOT								180,487,923,000.00	20,382,600	3,253,965,500	
Total For ES23								180,487,923,000.00	20,382,600	3,253,965,500	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.18579	10.00000	100.15922		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			9.67000	92.05355	9.66500	92.05671		18,486,365,278,000.00	1,911,723,400	12,530,861,700	
Total ES26 SPOT								18,486,365,278,000.00	1,911,723,400	12,530,861,700	
Total For ES26								18,486,365,278,000.00	1,911,723,400	12,530,861,700	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.57826	7.85000	102.55668		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			10.73000	78.29390	10.73500	78.24087		3,588,421,024,000.00	334,428,800	59,325,509,400	
Total ES33 SPOT								3,588,421,024,000.00	334,428,800	59,325,509,400	
Total For ES33								3,588,421,024,000.00	334,428,800	59,325,509,400	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.82008	7.50000	102.79952		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			11.01500	81.02521	10.98500	81.20869		27,451,763,646,000.00	2,492,216,400	15,984,074,700	
Total ES42 SPOT								27,451,763,646,000.00	2,492,216,400	15,984,074,700	
Total For ES42								27,451,763,646,000.00	2,492,216,400	15,984,074,700	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.25394	8.50000	102.23069		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				100.35809		100.33185		0.00	620,000,000	310,000,000	
Total EXX02 SPOT								0.00	620,000,000	310,000,000	
Total For EXX02								0.00	620,000,000	310,000,000	
FBJ20Z On 20/03/2020 Spot Bond				101.10085		101.07658		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				101.13473		101.10963		0.00	0	0	
Total FBJ22Z SPOT								0.00	0	0	
Total For FBJ22Z								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIF01U On 01/11/2018 Spot Bond			100.00000	38.73013	100.00000	46.08375			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	21.19477	100.00000	24.19021			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	14.11429	100.00000	15.32615			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	11.30133	100.00000	11.78355			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	14.50691	100.00000	14.47177			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	11.51371	100.00000	11.48582			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				101.78520		101.76171			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				101.66309		101.64069			0.00	0	0
Total FIFB06 SPOT									0.00	0	0
Total For FIFB06									0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				101.60677		101.58340			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				101.59219		101.56826			0.00	0	200,000,000
Total FIFB08 SPOT									0.00	0	200,000,000
Total For FIFB08									0.00	0	200,000,000
FIFB09 On 27/06/2019 Spot Bond				100.92920		100.90480			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				101.58490		101.56106			0.00	0	0
Total FIFB10 SPOT									0.00	0	0
Total For FIFB10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB11 On 07/02/2020 Spot Bond				99.86295		99.84005			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				101.97238		101.94869			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	5.83691	100.00000	5.82535			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	13.23479	100.00000	13.20273			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	29.58618	100.00000	29.51451			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			8.88000	100.45004	8.91500	100.38145		134,919,168,000.00		15,193,600	413,896,800
Total FRB05 SPOT								134,919,168,000.00		15,193,600	413,896,800
Total For FRB05								134,919,168,000.00		15,193,600	413,896,800
FRB11 On 11/12/2017 Spot Bond				101.89819		101.87462			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				102.03192		102.00733			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2021 Spot Bond				98.46112		98.43456			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			10.38500	100.41838	10.44000	100.22137			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				103.40448		103.37723			0.00	1,120,000,000	560,000,000
Total FRB15 SPOT									0.00	1,120,000,000	560,000,000
Total For FRB15									0.00	1,120,000,000	560,000,000
FRB16 On 08/07/2020 Spot Bond				101.59133		101.56272			0.00	240,000,000	120,000,000
Total FRB16 SPOT									0.00	240,000,000	120,000,000
Total For FRB16									0.00	240,000,000	120,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB17 On 08/01/2022 Spot Bond				100.66472		100.63513			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	11.57785	100.00000	11.54981			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				102.62993		102.60002			0.00	1,320,000,000	660,000,000
Total FRB18 SPOT									0.00	1,320,000,000	660,000,000
Total For FRB18									0.00	1,320,000,000	660,000,000
FRB19 On 14/04/2021 Spot Bond			11.08500	107.37929	11.14000	107.18028			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				102.04708		102.01694			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				102.14164		102.11216			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				101.69681		101.66710			0.00	980,000,000	490,000,000
Total FRB22 SPOT									0.00	980,000,000	490,000,000
Total For FRB22									0.00	980,000,000	490,000,000
FRBC2 On 21/12/2018 Spot Bond			9.89000	103.99451	9.92500	103.92172		336,544,832,000.00		34,028,800	17,014,400
Total FRBC21 SPOT								336,544,832,000.00		34,028,800	17,014,400
Total For FRBC21								336,544,832,000.00		34,028,800	17,014,400
FRBC2 On 21/12/2018 Spot Bond				103.35194		103.34158			0.00	0	384,000,000
Total FRBC22 SPOT									0.00	0	384,000,000
Total For FRBC22									0.00	0	384,000,000
FRBI22 On 31/01/2022 Spot Bond			3.25000	143.15089	3.25000	143.13386		195,000,000,000.00		60,000,000	30,000,000
Total FRBI22 SPOT								195,000,000,000.00		60,000,000	30,000,000
Total For FRBI22								195,000,000,000.00		60,000,000	30,000,000
FRBI23 On 07/12/2023 Spot Bond			3.67000	276.32443	3.67000	276.28827		2,202,000,000,000.00		600,000,000	300,000,000
Total FRBI23 SPOT								2,202,000,000,000.00		600,000,000	300,000,000
Total For FRBI23								2,202,000,000,000.00		600,000,000	300,000,000
FRBI25 On 31/01/2025 Spot Bond			3.71500	117.23235	3.85500	116.10103			0.00	0	25,600,000,000
Total FRBI25 SPOT									0.00	0	25,600,000,000
Total For FRBI25									0.00	0	25,600,000,000

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28 On	31/03/2028	Spot Bond			4.11000	159.36555	4.11000	159.34282			82,200,000,000.00	20,000,000	49,500,000
Total FRBI28 SPOT											82,200,000,000.00	20,000,000	49,500,000
Total For FRBI28											82,200,000,000.00	20,000,000	49,500,000
FRBI29 On	31/03/2029	Spot Bond			3.87000	82.05669	100.00000	1.92835			0.00	0	46,200,000,000
Total FRBI29 SPOT											0.00	0	46,200,000,000
Total For FRBI29											0.00	0	46,200,000,000
FRBI33 On	07/12/2033	Spot Bond			4.36000	189.44094	4.36000	189.41265			87,200,000,000.00	20,000,000	10,000,000
Total FRBI33 SPOT											87,200,000,000.00	20,000,000	10,000,000
Total For FRBI33											87,200,000,000.00	20,000,000	10,000,000
FRBI46 On	31/03/2046	Spot Bond			4.37000	87.57599	4.40500	87.00929			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	88.28543	4.41000	88.27212			0.00	0	0
Total FRBI50 SPOT											0.00	0	0
Total For FRBI50											0.00	0	0
FRBZ01 On	30/11/2020	Spot Bond			8.93000	76.00561	8.93000	75.99155			0.00	0	0
Total FRBZ01 SPOT											0.00	0	0
Total For FRBZ01											0.00	0	0
FRBZ02 On	28/10/2024	Spot Bond			10.05000	50.54743	10.05000	50.53808			0.00	0	0
Total FRBZ02 SPOT											0.00	0	0
Total For FRBZ02											0.00	0	0
FRBZ03 On	10/12/2024	Spot Bond			10.08000	49.86751	10.08000	49.85828			0.00	0	0
Total FRBZ03 SPOT											0.00	0	0
Total For FRBZ03											0.00	0	0
FRC05U On	13/10/2017	Spot Bond			100.00000	85.22229	100.00000	85.02816			0.00	0	0
Total FRC05U SPOT											0.00	0	0
Total For FRC05U											0.00	0	0
FRC06U On	31/12/2017	Spot Bond			100.00000	88.04486	100.00000	87.83962			0.00	0	0
Total FRC06U SPOT											0.00	0	0
Total For FRC06U											0.00	0	0
FRC107 On	03/06/2021	Spot Bond				101.83941		101.80881			0.00	0	0
Total FRC107 SPOT											0.00	0	0
Total For FRC107											0.00	0	0
FRC134 On	20/09/2017	Spot Bond				101.53120		101.49653			0.00	0	0
Total FRC134 SPOT											0.00	0	0
Total For FRC134											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond				101.12011		101.09537				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				102.48381		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				101.21088		101.18395				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				101.22226		101.19506				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				101.13262		101.10758				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				101.16327		101.13749				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				101.46347		101.43044				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				101.14624		101.12088				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				101.09185		101.06780				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				101.09299		101.06891				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				101.50344		101.46945				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC168 On 20/06/2018 Spot Bond				101.10014		101.07498			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			4.41000	111.80983	4.41000	111.79305			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC170 On 20/06/2018 Spot Bond				101.17468		101.14863			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC171 On 20/06/2018 Spot Bond				101.16208		101.13599			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC172 On 21/02/2018 Spot Bond				100.65882		100.63345			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC174 On 20/06/2018 Spot Bond				101.17468		101.14863			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC176 On 20/09/2018 Spot Bond				101.11784		101.09316			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC177 On 20/09/2018 Spot Bond				101.09627		101.07210			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC178 On 06/08/2023 Spot Bond				102.04867		102.02048			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC179 On 20/09/2020 Spot Bond				101.25029		101.22240			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				110.33991		110.11617			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC183 On 20/12/2018 Spot Bond				104.37244		104.34613			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC181 On 20/12/2018 Spot Bond				101.40579		101.37415			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				101.14091		101.11510			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				101.16341		101.13763			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				100.79308		100.76836			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	110.10100	10.00000	110.07200			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				101.21754		101.19045			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				101.64418		101.61944			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	13.65944	100.00000	13.62635			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC201 On 20/09/2021 Spot Bond			100.00000	12.80442	100.00000	12.77340			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC201 On 07/10/2020 Spot Bond				103.32532		103.29552			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC211 On 20/12/2019 Spot Bond			100.00000	24.46369	100.00000	24.40443			0.00	0	0
FRC211 On 20/12/2019 Spot Bond				101.19732		101.17072			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	0.00000			0.00	0	0
Total FRC211 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 FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				102.17321		102.14924				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	14.57241	100.00000	14.53711				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	100.57814	100.00000	100.30993				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				102.17317		102.14920				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	100.57076	100.00000	100.30257				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				102.16853		102.14461				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				102.07321		102.05044				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				99.92956		99.90608				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				99.93349		99.91135				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	140.12954	3.76000	140.11095				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				101.84339		101.81907				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				100.93063		100.90691				0.00	0	0
Total FRC231 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 FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.62000	135.19963	4.62000	135.17861				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				101.67964		101.64136				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				107.11896		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				115.30354		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				107.69657		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				116.08137		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				115.15260		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				106.90309		112.06665				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				106.51993		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				100.75428		100.70060				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				108.17016		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				100.74752		100.69436				0.00	0	0
Total FRC245 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 FRC245										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.61494		100.57214				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				107.07861		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				96.12283		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				113.53228		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				94.70621		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				102.31270		102.28454				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				101.11620		101.09166				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				100.82955		100.80610				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25 On 05/10/2022 Spot Bond				100.17398		100.14817				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				101.36457		101.33909				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	137.12437	4.28000	137.10427				0.00	0	0
Total FRC66 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 FRC66									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.34000	136.78243	4.34000	136.76216			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	136.89630	4.32000	136.87610			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				100.02982		99.99977			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	41.31068	100.00000	41.21061			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD15 On 31/12/2017 Spot Bond			100.00000	88.25788	100.00000	88.05215			0.00	0	0
Total FRD15U SPOT									0.00	0	0
Total For FRD15U									0.00	0	0
FRD17 On 15/02/2021 Spot Bond			100.00000	13.63341	100.00000	13.54250			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	84.84110	4.09000	84.82912		490,800,000,000.00		120,000,000	35,260,000,000
Total FRI33 SPOT								490,800,000,000.00		120,000,000	35,260,000,000
Total For FRI33								490,800,000,000.00		120,000,000	35,260,000,000
FRI38 On 31/01/2038 Spot Bond			4.15000	97.54799	4.15000	97.53403		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				102.22746		102.20687		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				100.95881		100.93649		0.00	10,000,000	10,000,000	10,000,000
Total FRJ19 SPOT								0.00	10,000,000	10,000,000	10,000,000
Total For FRJ19								0.00	10,000,000	10,000,000	10,000,000
FRJ20 On 20/09/2020 Spot Bond				100.45315		100.43087		0.00		0	0
Total FRJ20 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 FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.37833		100.35573			0.00	0	40,000,000
Total FRJ21 SPOT									0.00	0	40,000,000
Total For FRJ21									0.00	0	40,000,000
FRJ22 On 07/03/2022 Spot Bond				101.64170		101.61851			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				102.43519		102.41013			0.00	120,000,000	190,000,000
Total FRJ25 SPOT									0.00	120,000,000	190,000,000
Total For FRJ25									0.00	120,000,000	190,000,000
FRJ27 On 25/01/2027 Spot Bond				100.39242		100.36692			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	7.27544	100.00000	7.26164			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	7.27544	100.00000	7.26164			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	105.44050	2.74800	105.42271			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	115.55435	3.07000	115.54116			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 23/01/2024 Spot Bond				100.18364		100.16030			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				100.18364		100.16030			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	113.00742	3.21000	112.99409			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			3.37000	213.78796	3.37000	213.76170			0.00	0	0
Total FRS109 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 FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.16500	97.32281	4.16500	97.30885			541,450,000,000.00	130,000,000	130,000,000
Total FRS110 SPOT									541,450,000,000.00	130,000,000	130,000,000
Total For FRS110									541,450,000,000.00	130,000,000	130,000,000
FRS111 On 07/12/2033 Spot Bond			3.40000	212.99571	3.40000	212.96939			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.02797		100.00032			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.66500	117.63369	3.66500	117.61837			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.37500	110.09132	3.37500	110.07784			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS116 On 31/01/2038 Spot Bond			3.37500	110.09132	3.37500	110.07784			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.52000	209.86233	3.52000	209.83571			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.57000	208.57338	3.57000	208.54666			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.19500	106.35490	3.19500	106.34238			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			3.60000	207.80466	3.60000	207.77785			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.28500	95.54397	4.28500	95.52996			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS125 On 31/03/2028 Spot Bond			3.86500	162.92109	3.86500	162.89892			0.00	0	0
Total FRS126 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 FRS126										0.00	0	0
FRS12: On 31/01/2038 Spot Bond			4.10000	98.30319	4.10000	98.28926				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	163.28904	3.84000	163.26692				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				115.14630						0.00	0	0
FRS13: On 11/08/2017 Spot Bond			100.00000	101.51866	100.00000	101.24867				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	162.40757	3.90000	162.38532				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	195.25258	4.11000	195.22474				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				101.10308		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	99.37245	4.03000	99.35854				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	95.54397	4.28500	95.52996				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.81000	102.82604	3.81000	102.81226				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			3.71000	165.21793	3.71000	165.19614				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS13: On 07/12/2033 Spot Bond			3.88000	200.79461	3.88000	200.76721				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.84000	163.28904	3.84000	163.26692				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.84000	163.28904	3.84000	163.26692				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	159.07931	4.13000	159.05652				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	115.24855	3.96500	115.23261				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	141.89781	3.46000	141.88012				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				106.57700		108.97800				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	158.22410	4.19000	158.20119				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	157.65692	4.23000	157.63394				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	115.48460	3.93500	115.46874				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.20000	158.08209	4.20000	158.05915				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	157.51550	4.24000	157.49249				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				106.72144		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				160.66384		152.27306				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond				74.98955		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				105.54845		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				102.91216		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				90.72724		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				89.01501		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				89.60642		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				88.63634		84.51853				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.08000	285.22740	3.08000	285.19459				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.97000	286.92482	2.97000	286.89268				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	276.02849	3.69000	275.99222				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	142.13552	3.42000	142.11794				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				100.02305		100.08984				0.00	2,793,000	1,396,500

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 FRS49 SPOT									0.00	2,793,000	1,396,500
Total For FRS49									0.00	2,793,000	1,396,500
FRS51 On 31/01/2022 Spot Bond			2.95000	144.96322	2.95000	144.94712			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				99.93103		99.90808			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	111.23573	3.05000	111.22307			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	116.44349	2.89000	116.43067			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	122.06759	3.12500	122.05345			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				99.70975		99.70865			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	121.81640	3.15500	121.80221			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	273.23575	3.88000	273.19845			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				102.09327		102.07025			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				101.63295		101.60917			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			6.92000	103.36812	6.95000	103.34481			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			7.56000	105.07804	7.59500	105.03264		27,326,376,000.00		3,614,600	1,807,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX18 SPOT									27,326,376,000.00	3,614,600	1,807,300
Total For FRX18									27,326,376,000.00	3,614,600	1,807,300
FRX19 On 15/11/2019 Spot Bond			7.88500	104.17967	7.94000	104.04282			145,476,673,000.00	18,449,800	9,224,900
Total FRX19 SPOT									145,476,673,000.00	18,449,800	9,224,900
Total For FRX19									145,476,673,000.00	18,449,800	9,224,900
FRX20 On 01/10/2020 Spot Bond			8.15500	104.52877	8.21000	104.35349			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	98.19496	8.91500	98.17169			3,566,000,000,000.00	400,000,000	200,000,000
Total FRX23 SPOT									3,566,000,000,000.00	400,000,000	200,000,000
Total For FRX23									3,566,000,000,000.00	400,000,000	200,000,000
FRX24 On 10/12/2024 Spot Bond			9.26000	109.32696	9.27500	109.21717			3,589,631,592,000.00	387,649,200	360,524,600
Total FRX24 SPOT									3,589,631,592,000.00	387,649,200	360,524,600
Total For FRX24									3,589,631,592,000.00	387,649,200	360,524,600
FRX26 On 01/10/2026 Spot Bond			9.77000	101.53058	9.78500	101.41560			27,942,200,000,000.00	2,860,000,000	2,810,000,000
Total FRX26 SPOT									27,942,200,000,000.00	2,860,000,000	2,810,000,000
Total For FRX26									27,942,200,000,000.00	2,860,000,000	2,810,000,000
FRX27 On 07/03/2027 Spot Bond			9.77000	106.62930	9.78500	106.50799			3,908,000,000,000.00	400,000,000	200,000,000
Total FRX27 SPOT									3,908,000,000,000.00	400,000,000	200,000,000
Total For FRX27									3,908,000,000,000.00	400,000,000	200,000,000
FRX30 On 31/01/2030 Spot Bond			10.13000	97.36565	10.15000	97.20228			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			10.24000	98.85336	10.25500	98.72174			12,902,400,000,000.00	1,260,000,000	4,620,000,000
Total FRX31 SPOT									12,902,400,000,000.00	1,260,000,000	4,620,000,000
Total For FRX31									12,902,400,000,000.00	1,260,000,000	4,620,000,000
FRX32 On 31/03/2032 Spot Bond			10.15500	106.25995	10.16500	106.15423			2,031,000,000,000.00	200,000,000	100,000,000
Total FRX32 SPOT									2,031,000,000,000.00	200,000,000	100,000,000
Total For FRX32									2,031,000,000,000.00	200,000,000	100,000,000
FRX45 On 14/04/2045 Spot Bond			10.85500	77.46256	10.86500	77.37226			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				101.14597		101.12345			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				101.35244		101.32919			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/09/2018 Spot Bond				101.11784		101.09316				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				101.26531		101.23707				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				101.59808		101.57628				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				101.62573		101.60337				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				101.75620		101.73313				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				101.80459		101.78082				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				102.01740		101.99057				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	10.25382	100.00000	10.22898				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2020 Spot Bond			100.00000	10.25382	100.00000	10.22898				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	10.25382	100.00000	10.22898				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	10.25382	100.00000	10.22898				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	10.25382	100.00000	10.22898				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	19.96518	100.00000	19.91682				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	9.51111	100.00000	9.48807				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	16.85714	100.00000	16.81630				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	16.95835	100.00000	16.91728				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	17.16078	100.00000	17.11921				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	17.41381	100.00000	17.37162				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	17.71745	100.00000	17.67453				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	28.09337	100.00000	28.02531				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	11.70988	100.00000	11.68151				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	9.14540	100.00000	9.12324				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	12.25619	100.00000	12.22651				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	12.35553	100.00000	12.32559				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	12.55419	100.00000	12.52378				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	12.80252	100.00000	12.77151				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	13.10051	100.00000	13.06878				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	14.59047	100.00000	14.55513				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				100.45085		100.42501				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				101.78586		101.76451				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				101.66567		101.64285				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond				101.68417		101.66108				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond				101.80446		101.77956				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				101.95242		101.92530				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				102.04485		102.01635				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	13.39381	100.00000	13.36136				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT41 On 06/09/2017 Spot Bond				101.19027		101.16901				0.00	0	1,240,000,000
Total GPT41 SPOT										0.00	0	1,240,000,000
Total For GPT41										0.00	0	1,240,000,000
GRB01 On 08/12/2019 Spot Bond			100.00000	22.73463	100.00000	22.67955				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	92.32472	100.00000	92.09787				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	31.06706	100.00000	30.99180				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	18.80057	100.00000	18.75503				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	31.72477	100.00000	31.64792				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	19.07742	100.00000	19.03120				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	4.41522	100.00000	4.40685				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB10 On 31/07/2017 Spot Bond			100.00000	99.72678	100.00000	100.00000				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	70.64357	100.00000	70.50954				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	44.54330	100.00000	44.44444				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	35.32178	100.00000	35.25477				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	29.66256	100.00000	29.62963				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	17.66089	100.00000	17.62739				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	13.18336	100.00000	13.16872				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	8.86405	100.00000	8.84723				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	5.86578	100.00000	5.85927				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	4.41522	100.00000	4.40685				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	17.06847	100.00000	17.01608				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	12.28761	100.00000	12.24988				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	9.81318	100.00000	9.78306				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	11.01046	100.00000	10.97609				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				100.26616		100.24298				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				100.17233		100.14703				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.18169		100.15505				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	82.14021	100.00000	81.95807				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				101.53257		101.51154				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				101.82374		101.79970				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				101.52685		101.50429				0.00	0	42,500,000
Total GRT08 SPOT										0.00	0	42,500,000
Total For GRT08										0.00	0	42,500,000
GRT09 On 15/10/2018 Spot Bond				101.08397		101.06141				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				101.91925		101.89625				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				101.93616		101.91251				0.00	0	220,000,000
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				101.25922		101.23544				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				100.42182		100.39792				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				101.22553		101.20168				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				100.54285		100.51899				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond				100.43177		100.40713				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			9.36500	106.54556	9.38500	106.42416				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				101.21234		101.18944				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				101.41797		101.39424				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				100.78746		100.76290				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			10.06000	101.84204	10.07500	101.74368				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				117.38493		117.35137				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HC1M2 On 31/10/2017 Spot Bond				112.50000		112.46575				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				102.36168		102.33783				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				100.69956		100.67631				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				101.14558		101.12218				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	23.80072	100.00000	23.74307				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				101.22624		101.20306				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				99.97811		99.95616				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				99.67512		99.65266				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				100.57745		100.55311				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				100.58284		100.55824				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				100.58911		100.56422				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	9.45137	100.00000	9.42846				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.45137	100.00000	9.42846				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	10.14799	100.00000	10.12341				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	10.14799	100.00000	10.12341				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	10.99941	100.00000	10.97277				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.10100	10.00000	110.07200			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				101.99805		101.97151			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				101.92450		101.90111			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				100.48308		100.45508			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				100.43943		100.41424			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				101.80100		101.77893			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			8.16500	104.16591	8.22000	103.99591		128,786,545,000.00	15,773,000	12,983,086,500	
Total HWAY20 SPOT								128,786,545,000.00	15,773,000	12,983,086,500	
Total For HWAY20								128,786,545,000.00	15,773,000	12,983,086,500	
HWAY2 On 31/07/2020 Spot Bond			100.00000	17.71217	100.00000	17.67318		0.00	0	0	
Total HWAY20/R207 SPOT								0.00	0	0	
Total For HWAY20/R207								0.00	0	0	
HWAY2 On 07/12/2023 Spot Bond			3.12000	284.61314	3.12000	284.58010		168,480,000,000,000.00	54,000,000,000	0	
Total HWAY23 SPOT								168,480,000,000,000.00	54,000,000,000	0	
Total For HWAY23								168,480,000,000,000.00	54,000,000,000	0	
HWAY2 On 07/12/2024 Spot Bond			2.83000	294.54216	2.83000	294.51027		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	99.31557	3.17000	99.30395		0.00	0	0	
Total HWAY33 SPOT								0.00	0	0	
Total For HWAY33								0.00	0	0	
HWAY3 On 31/07/2034 Spot Bond			10.61000	89.41786	10.61500	89.35697		480,439,898,000.00	45,281,800	9,304,427,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY34 SPOT									480,439,898,000.00	45,281,800	9,304,427,700
Total For HWAY34									480,439,898,000.00	45,281,800	9,304,427,700
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.27050	100.00000	9.25009			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			10.58000	89.41946	10.58500	89.35789			0.00	0	5,330,400,000
Total HWAY35 SPOT									0.00	0	5,330,400,000
Total For HWAY35									0.00	0	5,330,400,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.27045	100.00000	9.25004			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				100.42029		100.39650			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				101.13477		101.11173			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	22.83047	100.00000	22.77516			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	110.10100	10.00000	110.07200			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.51500	127.30265	2.51500	127.28998		77,676,278,000,000.00	30,885,200,000	55,056,100,000	
Total I2025 SPOT								77,676,278,000,000.00	30,885,200,000	55,056,100,000	
Total For I2025								77,676,278,000,000.00	30,885,200,000	55,056,100,000	
I2029 On 31/03/2029 Spot Bond			2.54000	99.11711	2.54000	99.10715		35,946,334,000,000.00	14,152,100,000	26,331,500,000	
Total I2029 SPOT								35,946,334,000,000.00	14,152,100,000	26,331,500,000	
Total For I2029								35,946,334,000,000.00	14,152,100,000	26,331,500,000	
I2033 On 28/02/2033 Spot Bond			2.54000	103.76179	2.54000	103.75140		92,205,810,000,000.00	36,301,500,000	71,305,300,000	
Total I2033 SPOT								92,205,810,000,000.00	36,301,500,000	71,305,300,000	
Total For I2033								92,205,810,000,000.00	36,301,500,000	71,305,300,000	
I2038 On 31/01/2038 Spot Bond			2.45000	127.68776	2.45000	127.67528		128,383,675,000,000.00	52,401,500,000	153,987,300,000	
Total I2038 SPOT								128,383,675,000,000.00	52,401,500,000	153,987,300,000	
Total For I2038								128,383,675,000,000.00	52,401,500,000	153,987,300,000	
I2046 On 31/03/2046 Spot Bond			2.53000	124.61322	2.56500	123.72464		22,974,019,200,000.00	9,080,640,000	117,641,800,000	

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 I2046 SPOT									22,974,019,200,000.00	9,080,640,000	117,641,800,000
Total For I2046									22,974,019,200,000.00	9,080,640,000	117,641,800,000
I2050 On 31/12/2050 Spot Bond			2.56000	130.30619	2.56000	130.29308			56,116,339,712,000.00	21,920,445,200	67,563,374,933
Total I2050 SPOT									56,116,339,712,000.00	21,920,445,200	67,563,374,933
Total For I2050									56,116,339,712,000.00	21,920,445,200	67,563,374,933
IB105U On 20/10/2017 Spot Bond			100.00000	82.02247	100.00000	81.83857			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	11.40503	100.00000	11.36942			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				101.68179		101.65911			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			8.84000	102.58382	8.86000	102.48218			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				101.71942		101.69619			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				101.23185		101.21047			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	100.35163	8.70500	100.32815			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			8.06000	104.90406	8.09000	104.86335			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	144.53798	3.02000	144.52166			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			8.18000	103.25169	8.21000	103.20970			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	110.10100	10.00000	110.07200			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.51000	100.22711	8.54500	100.15944			83,021,858,000.00	9,755,800	4,877,900
Total IBL45 SPOT									83,021,858,000.00	9,755,800	4,877,900
Total For IBL45									83,021,858,000.00	9,755,800	4,877,900
IBL46 On 15/01/2020 Spot Bond			8.86500	96.83567	8.92000	96.69648			170,564,373,000.00	19,240,200	9,620,100
Total IBL46 SPOT									170,564,373,000.00	19,240,200	9,620,100
Total For IBL46									170,564,373,000.00	19,240,200	9,620,100
IBL49 On 02/04/2018 Spot Bond			8.37000	101.74765	8.40000	101.70570			86,150,736,000.00	10,292,800	5,146,400
Total IBL49 SPOT									86,150,736,000.00	10,292,800	5,146,400
Total For IBL49									86,150,736,000.00	10,292,800	5,146,400
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.40691	7.34000	102.38675			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			8.85500	100.60924	8.91000	100.44233			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				100.02107		99.99999			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			8.29000	99.85264	8.32500	99.79772			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				100.02295		99.99985			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.25000	105.55604	8.28500	105.48212			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			9.52500	108.15996	9.54500	108.03427			6,667,500,000,000.00	700,000,000	350,000,000
Total IBL60 SPOT									6,667,500,000,000.00	700,000,000	350,000,000
Total For IBL60									6,667,500,000,000.00	700,000,000	350,000,000
IBL61 On 31/03/2019 Spot Bond				100.64098		100.61825			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	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 IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				99.56654		99.54482				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				100.02168		100.00006				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				101.31814		101.29577				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	140.18807	3.75000	140.16952				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				100.92497		100.90212				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	56.53187	100.00000	56.39492				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				101.89864		101.87622				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				101.84924		101.82587				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				102.05393		102.03202				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				101.70267		101.67929				0.00	0	1,100,000,000
Total IBL77 SPOT										0.00	0	1,100,000,000
Total For IBL77										0.00	0	1,100,000,000
IBL78 On 25/11/2022 Spot Bond			9.57500	103.70892	9.59500	103.59973				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			8.08000	102.77262	8.11500	102.70143				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	32.43177	100.00000	32.35320			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	12.76377	100.00000	12.73285			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				100.04992		100.02794			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				101.02118		100.99769			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	28.13975	100.00000	28.07158			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				102.08802		102.06538			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				103.27099		103.24761			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			8.38000	104.15781	8.41500	104.07615		80,474,816,000.00	9,603,200	4,801,600	
Total IBL87 SPOT								80,474,816,000.00	9,603,200	4,801,600	
Total For IBL87								80,474,816,000.00	9,603,200	4,801,600	
IBL88 On 20/05/2021 Spot Bond			8.82500	106.76144	8.88000	106.55678		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	16.23097	100.00000	16.19524		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				101.79259		101.76633		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	33.42969	100.00000	33.34871		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				101.49111		101.46803				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				100.55056		100.52631				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				101.67189		101.64955				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				101.62863		101.60493				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				102.11292		102.08928				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				101.03814		101.01483				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				100.75946		100.73588				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				100.79139		100.76670				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.25000	103.98009	8.28500	103.88658				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	10.66240	100.00000	10.63893				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				100.18380		100.16045				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			9.14500	100.07369	9.20000	99.90058				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				101.63825		101.61585				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				101.59614		101.57308				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			10.36000	97.67942	10.37500	97.57901			455,835,856,000.00		43,999,600	21,999,800
Total IDCG06 SPOT									455,835,856,000.00		43,999,600	21,999,800
Total For IDCG06									455,835,856,000.00		43,999,600	21,999,800
IDCG07 On 13/11/2020 Spot Bond				101.91908		101.89608			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			11.43000	101.36636	11.44500	101.23530			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				101.43461		101.41122			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				101.45456		101.43081			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			10.46000	103.64933	10.47500	103.53117			0.00		0	0
Total IDCG11 SPOT									0.00		0	0
Total For IDCG11									0.00		0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.40263	5.00000	101.38889			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	101.51813	4.00000	101.50721			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	101.15364	4.00000	101.14269			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	8.16354	100.00000	8.14557			0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.76000	101.00632	8.77500	100.90265				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			7.53500	106.50102	7.59000	106.30041				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	97.61273	100.00000	97.35450				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	12.28254	100.00000	12.25278				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	12.12613	100.00000	12.09676				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	23.20745	100.00000	23.15124				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	27.96918	100.00000	27.90143				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	8.96539	100.00000	8.94555				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	17.43011	100.00000	17.38789				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	44.29409	100.00000	44.18678				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	74.82824	100.00000	74.68066				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	14.78147	100.00000	14.74566				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	14.54311	100.00000	14.50787				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	13.47593	100.00000	13.44329				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	94.21377	100.00000	93.97823				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	94.27302	100.00000	94.03734				0.00	0	0
Total IN341U SPOT										0.00	0	0
Total For IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	10.83517	100.00000	10.81118				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	12.46095	100.00000	12.43352				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	8.02130	100.00000	8.00364				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	57.75873	100.00000	57.61880				0.00	0	0
Total IN346U SPOT										0.00	0	0
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	11.54272	100.00000	11.51717				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	12.64674	100.00000	12.61610				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	96.68523	100.00000	96.44107				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	53.50120	100.00000	53.32854				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				101.13431		101.10795				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	110.10100	10.00000	110.07200				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				101.11260		101.08678				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				100.84888		99.90493				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				98.08765		98.06299				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				102.63694		102.60638				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				101.64566		101.61631				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				102.63930		102.60852				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			11.18500	110.54100	11.24000	110.34652				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	110.10100	10.00000	110.07200				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				100.76652		100.74273				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				101.21472		101.19112				0.00	900,000,000	450,000,000
Total IPF09 SPOT										0.00	900,000,000	450,000,000
Total For IPF09										0.00	900,000,000	450,000,000
IPF11 On 15/10/2015 Spot Bond				100.80692						0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	40.50340	100.00000	40.40529				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				100.42263		100.39868				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				101.44633		101.42274				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				101.08446		101.06119				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				101.11357		101.08961				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				101.13102		101.10666				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				101.02643		101.00280				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				101.03724		101.01333				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				101.04805		101.02387				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				101.08221		101.05900				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF21 On 17/03/2022 Spot Bond				101.11947		101.09538			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				101.24168		101.21766			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPFC15 On 26/10/2017 Spot Bond				100.12391		100.10326			0.00	0	0
Total IPFC15 SPOT									0.00	0	0
Total For IPFC15									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.21500	102.32130	9.27000	102.12258			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				101.80396		101.77948			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			8.01000	103.57172	8.04000	103.54433		69,137,514,000.00	8,631,400	4,315,700	
Total IPL6 SPOT								69,137,514,000.00	8,631,400	4,315,700	
Total For IPL6								69,137,514,000.00	8,631,400	4,315,700	
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	90.50792	100.00000	90.29446		0.00	0	0	
Total IPL6/R203 SPOT								0.00	0	0	
Total For IPL6/R203								0.00	0	0	
IPL7 On 05/04/2018 Spot Bond				100.71050		100.68684		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	59.28046	100.00000	59.13685		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				100.96665		100.99815		0.00	520,000,000	520,000,000	
Total IPL8 SPOT								0.00	520,000,000	520,000,000	
Total For IPL8								0.00	520,000,000	520,000,000	
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	14.17217	100.00000	14.13784		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				101.70731		101.20210		0.00	500,000,000	500,000,000	
Total IPL9 SPOT								0.00	500,000,000	500,000,000	
Total For IPL9								0.00	500,000,000	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
IV015 On 20/09/2017 Spot Bond				101.27970		101.25498			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	100.00742	2.75000	100.00000			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	137.75955	5.75000	137.73388			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.32750		100.30051			0.00	0	390,000,000
Total IV025 SPOT									0.00	0	390,000,000
Total For IV025									0.00	0	390,000,000
IV026 On 27/09/2019 Spot Bond				99.81438		99.78716			0.00	0	360,000,000
Total IV026 SPOT									0.00	0	360,000,000
Total For IV026									0.00	0	360,000,000
IV030 On 31/01/2025 Spot Bond			4.51500	111.01533	4.51500	110.99836			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.51500	111.01533	4.51500	110.99836			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				101.44591		101.41878			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				103.61168		103.59824			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				103.34324		103.31305			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			11.08500	109.83662	11.14000	109.64292			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				103.23454		103.20242			0.00	0	990,000,000
Total IV035 SPOT									0.00	0	990,000,000
Total For IV035									0.00	0	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
IV036 On 22/07/2021 Spot Bond				100.24932		100.21779			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				101.28149		101.25052			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	131.98775	5.20000	131.96519			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				101.09545		101.06445			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			11.43500	105.76238	11.49000	105.55026			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				102.40215		102.37157			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2021 Spot Bond			11.32500	106.32240	11.38000	106.10257			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				100.02853		99.99942			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	130.63056	5.45000	130.60735		4,687,000,000,000.00		860,000,000	430,000,000
Total IV045 SPOT								4,687,000,000,000.00		860,000,000	430,000,000
Total For IV045								4,687,000,000,000.00		860,000,000	430,000,000
IV046 On 21/06/2022 Spot Bond				101.30297		101.27308			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			8.78000	106.94411	8.81500	106.89339		31,736,188,000.00		3,614,600	1,807,300
Total IV08 SPOT								31,736,188,000.00		3,614,600	1,807,300
Total For IV08								31,736,188,000.00		3,614,600	1,807,300
IV09 On 30/04/2018 Spot Bond				100.56037		100.53417			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV100U On 19/12/2021 Spot Bond			100.00000	4.79089	100.00000	4.78180			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	3.33343	100.00000	3.32710			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	153.88968	4.50000	153.86613			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	99.57890	7.35000	99.55894			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	99.43933	7.35000	99.41942			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	99.15003	7.45000	99.12996			0.00	0	0
Total IVA689 SPOT									0.00	0	0
Total For IVA689									0.00	0	0
IVA690 On 14/09/2017 Spot Bond			7.45000	99.00977	7.45000	98.98976			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	98.86990	7.45000	98.84996			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	98.42201	7.60000	98.40185			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	98.28102	7.60000	98.26092			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	98.14044	7.60000	98.12039			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	98.00026	7.60000	97.98026			0.00	0	0
Total IVA697 SPOT									0.00	0	0
Total For IVA697									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC005 On 25/11/2020 Spot Bond			10.00000	110.10100	10.00000	110.07200			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				100.78059		100.75628			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				100.83863		100.81477			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				100.85588		100.83147			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				96.67798		96.64873			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			8.85000	101.17084	8.88500	101.08501			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	28.18443	100.00000	28.12239			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	29.19538	100.00000	29.12465			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			8.95500	101.49699	9.01000	101.29074			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	100.00000			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				100.24446		100.22106			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				100.00201		99.97988			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC049 On 21/11/2019 Spot Bond				101.82389		101.79985			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				101.46963		101.44562			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				99.95323		99.92999			0.00	0	0
Total IVC051 SPOT									0.00	0	0
Total For IVC051									0.00	0	0
IVC053 On 11/02/2018 Spot Bond				102.11327		102.08907			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				100.96940		100.94460			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				100.02295		99.99999			0.00	0	0
Total IVC060 SPOT									0.00	0	0
Total For IVC060									0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.88665		100.86196			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				99.85331		99.82881			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				101.38964		101.36569			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				101.31724		101.29272			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				101.14167					0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	90.34789	100.00000	90.12966			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				100.11494		100.09437			0.00	0	0
Total IVC067 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 IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.98629		100.96162				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				100.28012		100.25407				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				100.07579		100.05320				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				100.52185		100.49632				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				101.94432		101.92211				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				100.66460		100.64309				0.00	0	0
Total IVC087 SPOT										0.00	0	0
Total For IVC087										0.00	0	0
IVC088 On 12/04/2018 Spot Bond				100.52656		100.50353				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				100.14336		100.12359				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				100.11923		100.09880				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				101.83201		101.80711				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				101.75683		101.73304				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			9.80500	105.07933	9.86000	104.85678				0.00	0	0
Total IVC094 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 IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond				100.92254		100.89684				0.00	0	120,000,000
Total IVC097 SPOT										0.00	0	120,000,000
Total For IVC097										0.00	0	120,000,000
IVC098 On 14/06/2018 Spot Bond			8.25000	101.75090	8.28500	101.69935				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				100.18322		100.15975				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				100.02542		99.99977				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				100.93587		100.90977				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				101.42916		101.40449				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond				101.29268		101.26812				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				100.92698		100.90115				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				100.02508		100.00025				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				102.02076		101.99503				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			9.45500	102.92363	9.51000	102.72449				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				101.81902		101.79607				0.00	0	0
Total IVC111 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 IVC111										0.00	0	0
IVC112 On 24/05/2018 Spot Bond				101.69133		101.66851				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				101.71667		101.69273				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				101.30010		101.27484				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	9.80265	100.00000	9.78405				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	61.24664	100.00000	61.09827				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	89.44097	100.00000	89.22701				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	7.08456	100.00000	7.07112				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	6.25000	100.00000	6.23814				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	6.12080	100.00000	6.10918				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	5.18866	100.00000	5.17882				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	4.94808	100.00000	4.93870				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	4.94808	100.00000	4.93870				0.00	0	0
Total IVC96U 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 IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	4.83660	100.00000	4.82742			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				100.02645		99.99973			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				101.29801		101.27334			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				101.47476		101.45020			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				100.86928		100.84522			0.00	0	0
Total KAP005 SPOT									0.00	0	0
Total For KAP005									0.00	0	0
KAP006 On 29/06/2021 Spot Bond				100.91809		100.89254			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.35500	105.67750	9.41000	105.45879			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond				101.66760		101.64327			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP009 On 24/05/2020 Spot Bond				101.78511		101.76091			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	31.11209	100.00000	31.03671			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				104.23644		104.20860			0.00	0	0
Total KSB007 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 KSB007									0.00	0	0
KSB007 On 01/11/2017 Spot Bond				99.99986		99.97298			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				99.82962		99.80112			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				100.57899		100.55331			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			8.91000	133.80434	8.92500	133.65299			1,429,164,000.00	160,400	80,200
Total KW01 SPOT									1,429,164,000.00	160,400	80,200
Total For KW01									1,429,164,000.00	160,400	80,200
LBK05 On 28/02/2019 Spot Bond				101.04568		101.02180			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				101.00155		100.97794			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.02311		100.00002			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	21.49097	100.00000	21.43891			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			9.43500	102.05197	9.49000	101.91356			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	101.67343	9.62000	101.64747			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	104.19793	9.71000	104.17064			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	60.14879	100.00000	60.00308			0.00	0	0
Total LBK14U 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 LBK14U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.62290		100.59501			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				101.64352		101.61916			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				101.05887		101.03441			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				100.97680		100.94973			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				100.98215		100.95896			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			10.14000	101.70434	10.16000	101.60152			0.00	0	0
Total LBK20 SPOT									0.00	0	0
Total For LBK20									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			7.46000	103.58096	7.49000	103.55874			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			8.96000	101.64314	8.99000	101.59965		151,472,384,000.00		16,905,400	8,452,700
Total LGL03 SPOT								151,472,384,000.00		16,905,400	8,452,700
Total For LGL03								151,472,384,000.00		16,905,400	8,452,700
LGL04 On 14/08/2020 Spot Bond			9.13500	104.32451	9.19000	104.15566		308,130,858,000.00		33,730,800	2,596,865,400
Total LGL04 SPOT								308,130,858,000.00		33,730,800	2,596,865,400
Total For LGL04								308,130,858,000.00		33,730,800	2,596,865,400
LGL05 On 12/12/2021 Spot Bond				101.56287		101.53698			0.00	0	290,000,000
Total LGL05 SPOT									0.00	0	290,000,000
Total For LGL05									0.00	0	290,000,000
LGL06 On 04/10/2022 Spot Bond			9.67500	105.38742	9.69500	105.27917			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				100.79501		100.76926			0.00	0	110,000,000
Total LGL07 SPOT									0.00	0	110,000,000

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 LGL07										0.00	0	110,000,000
LHC011 On 12/07/2023 Spot Bond			100.00000	9.23198	100.00000	9.19138				0.00	0	0
Total LHC01U SPOT										0.00	0	0
Total For LHC01U										0.00	0	0
LHC021 On 12/07/2023 Spot Bond			100.00000	9.74133	100.00000	9.69849				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				102.75973		102.72570				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			12.58000	103.66350	12.61500	103.58832				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			13.43500	104.66814	13.49000	104.52452				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				101.34570		101.32004				0.00	0	0
Total LHL22 SPOT										0.00	0	0
Total For LHL22										0.00	0	0
LHL26 On 13/11/2020 Spot Bond				102.86615		102.83073				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				103.79641		103.76581				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				101.78371		101.75907				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				102.25992		102.23419				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				102.00507		101.97719				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				99.81341		99.79258				0.00	0	0
Total MAQ090 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 MAQ090										0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				101.24416		101.22251				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				99.99993		99.97935				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				103.36836		103.34725				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				103.24142		103.22303				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				103.37238		103.35307				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				103.25914		103.23810				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				103.27996		103.25879				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				103.17996		103.15950				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				99.66774		99.64698				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				99.06674		99.04600				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				99.53945	100.00000	93.83033				0.00	60,000,000,000	30,000,000,000
Total MAQ104 SPOT										0.00	60,000,000,000	30,000,000,000

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 MAQ104										0.00	60,000,000,000	30,000,000,000
MBF03: On 01/10/2017 Spot Bond				100.84920		100.82763				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				99.88483		99.86555				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				100.89527		100.87325				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				102.06834		102.04648				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				101.85294		101.83085				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				101.65345		101.63094				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05: On 17/05/2019 Spot Bond				102.15666		102.13421				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	33.56740	100.00000	33.48608				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				100.81815		100.79630				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				100.86393		100.84072				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				100.83468		100.81302				0.00	0	579,000,000
Total MBF054 SPOT										0.00	0	579,000,000
Total For MBF054										0.00	0	579,000,000
MBF05: On 27/03/2020 Spot Bond				101.08606		101.06346				0.00	0	0
Total MBF055 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 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				101.24300		101.21997				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				100.54961		100.52661				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				101.60047		101.57834				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
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	82.74993	100.00000	82.56604				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	82.76822	100.00000	82.58429				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	97.61273	100.00000	97.35450				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				100.02126		100.00004				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			8.48000	103.48397	8.51500	103.40544				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	104.24178	8.00000	104.21943				0.00	0	0
Total MBSA01/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 MBSA01/R204									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.53000	103.18873	8.56500	103.11036			853,000,000,000.00	100,000,000	100,000,000
Total MBSA02 SPOT									853,000,000,000.00	100,000,000	100,000,000
Total For MBSA02									853,000,000,000.00	100,000,000	100,000,000
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.59645	8.91000	102.57203			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				100.75157		100.72820			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				100.77539		100.75113			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			8.50000	101.77975	8.53500	101.71017			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			9.21000	103.57582	9.26500	103.35075			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				101.03266		101.01003			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			9.23500	103.10982	9.29000	102.97741			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				100.51446		100.49005			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				100.55149		100.52504			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				100.68739		100.65353			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				100.68739		100.65353			0.00	0	0
Total MMF401 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 MMF401									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond				100.56868		100.54475			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			9.08500	106.69781	9.14000	106.50211			345,408,066,000.00	38,019,600	2,069,009,800
Total MMIG02 SPOT									345,408,066,000.00	38,019,600	2,069,009,800
Total For MMIG02									345,408,066,000.00	38,019,600	2,069,009,800
MMIG0 On 01/06/2020 Spot Bond				101.15038		101.12482			0.00	0	160,000,000
Total MMIG03 SPOT									0.00	0	160,000,000
Total For MMIG03									0.00	0	160,000,000
MMIG0 On 12/08/2025 Spot Bond			11.31000	105.24581	11.32500	105.13606			0.00	0	120,000,000
Total MMIG04 SPOT									0.00	0	120,000,000
Total For MMIG04									0.00	0	120,000,000
MMIG0 On 12/08/2022 Spot Bond			10.07500	108.13181	10.09500	108.02352			312,445,900,000.00	31,012,000	1,305,506,000
Total MMIG05 SPOT									312,445,900,000.00	31,012,000	1,305,506,000
Total For MMIG05									312,445,900,000.00	31,012,000	1,305,506,000
MTN06 On 13/07/2020 Spot Bond				100.53385		100.50916			0.00	0	2,500,000,000
Total MTN06 SPOT									0.00	0	2,500,000,000
Total For MTN06									0.00	0	2,500,000,000
MTN07 On 13/07/2022 Spot Bond				100.54402		100.51880			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	29.02904	100.00000	28.95871			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	34.97933	100.00000	34.90192			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				101.78267		101.75982			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				101.83510		101.81319			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	13.12229	100.00000	13.09051			0.00	0	0
Total MWA1U 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 MWA1U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond				101.84173		101.81625			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	12.88064	100.89771	12.84918			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				101.19085		101.16777			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				101.18481		101.15851			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				110.47979		110.44908			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	12.23520	100.00000	12.20556			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	13.06073	100.00000	13.02909			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			9.92500	94.90193	9.94500	94.79945		595,500,000,000.00		60,000,000	60,000,000
Total NAM01 SPOT								595,500,000,000.00		60,000,000	60,000,000
Total For NAM01								595,500,000,000.00		60,000,000	60,000,000
NAM02 On 29/06/2020 Spot Bond			8.90500	102.58489	8.96000	102.42058			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			9.52500	102.40300	9.54500	102.28551			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			10.31000	101.15493	10.32500	101.03959			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			8.40000	103.03574	8.45500	102.85451		444,867,360,000.00		52,960,400	26,480,200
Total NBK11A SPOT								444,867,360,000.00		52,960,400	26,480,200

Contract 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 NBK11A									444,867,360,000.00	52,960,400	26,480,200
NBK12, On 19/03/2021 Spot Bond			9.11000	104.24006	9.16500	104.04699			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	103.41996	9.38000	103.39420			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			9.22500	106.01248	9.24500	105.88735			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			8.58500	103.21830	8.64000	103.01302			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			9.13500	102.89073	9.19000	102.66675			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				101.58731		101.56635			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16, On 12/02/2025 Spot Bond			10.21000	100.44764	10.22500	100.34453			2,928,246,378,000.00	286,801,800	3,703,400,900
Total NBK16A SPOT									2,928,246,378,000.00	286,801,800	3,703,400,900
Total For NBK16A									2,928,246,378,000.00	286,801,800	3,703,400,900
NBK17, On 22/04/2026 Spot Bond			9.74500	103.90292	9.76000	103.78840			4,190,350,000,000.00	430,000,000	1,550,000,000
Total NBK17A SPOT									4,190,350,000,000.00	430,000,000	1,550,000,000
Total For NBK17A									4,190,350,000,000.00	430,000,000	1,550,000,000
NBK18, On 01/06/2020 Spot Bond			8.86500	102.49196	8.92000	102.33153			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			9.28500	102.94013	9.34000	102.70252			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			9.91000	104.30744	9.92500	104.19140			12,792,042,056,000.00	1,290,821,600	645,410,800
Total NBK20A SPOT									12,792,042,056,000.00	1,290,821,600	645,410,800
Total For NBK20A									12,792,042,056,000.00	1,290,821,600	645,410,800
NBK20I, On 25/06/2021 Spot Bond				99.09757		99.07409			0.00	0	0
Total NBK20B 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 NBK20B										0.00	0	0
NBK21, On 21/07/2022 Spot Bond			10.96000	98.33806	10.97500	98.22118				0.00	0	270,000,000
Total NBK21A SPOT										0.00	0	270,000,000
Total For NBK21A										0.00	0	270,000,000
NBK21, On 10/11/2017 Spot Bond				102.02495		102.00408				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			9.56500	104.05835	9.58500	103.94918				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22, On 12/02/2018 Spot Bond				102.05523		102.03371				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			10.16000	105.01388	10.17500	104.90123				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23, On 12/02/2020 Spot Bond				102.08332		102.06068				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24, On 19/11/2027 Spot Bond			9.91000	108.69052	9.92500	108.56224				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
NBK24, On 11/02/2022 Spot Bond				102.01250		101.98955				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			9.46500	109.91336	9.48500	109.79782				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25, On 12/02/2025 Spot Bond				102.03739		102.01315				0.00	0	1,560,000,000
Total NBK25B SPOT										0.00	0	1,560,000,000
Total For NBK25B										0.00	0	1,560,000,000
NBK26, On 10/05/2023 Spot Bond			100.00000	13.65000	100.00000	13.61995				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26, On 22/04/2026 Spot Bond				100.91675		100.89056				0.00	0	290,000,000
Total NBK26B SPOT										0.00	0	290,000,000

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 NBK26B									0.00	0	290,000,000
NBK27, On 10/05/2026 Spot Bond			9.95000	109.39736	9.96500	109.27805			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				101.78202		101.76053			0.00	290,000,000	290,000,000
Total NBK27B SPOT									0.00	290,000,000	290,000,000
Total For NBK27B									0.00	290,000,000	290,000,000
NBK28, On 02/08/2023 Spot Bond			9.47500	102.38023	9.49500	102.26271			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				101.82901		101.80592			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			10.21000	101.70869	10.22500	101.59328		974,076,882,000.00		95,404,200	47,702,100
Total NBK29A SPOT								974,076,882,000.00		95,404,200	47,702,100
Total For NBK29A								974,076,882,000.00		95,404,200	47,702,100
NBK29I On 18/02/2019 Spot Bond				102.07533		102.05294			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30, On 20/02/2024 Spot Bond			9.26500	105.90420	9.28500	105.78010		926,500,000,000.00		100,000,000	3,270,000,000
Total NBK30A SPOT								926,500,000,000.00		100,000,000	3,270,000,000
Total For NBK30A								926,500,000,000.00		100,000,000	3,270,000,000
NBK30I On 18/02/2021 Spot Bond				101.90144		101.87769			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				101.94868		101.92342			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				101.64370		101.62087			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				102.21741		102.19504			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond				102.09236		102.06873			0.00	3,600,000,000	900,000,000
Total NBK34B SPOT									0.00	3,600,000,000	900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK34B									0.00	3,600,000,000	900,000,000
NBK35I On 10/05/2023 Spot Bond				102.13771		102.11353			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				102.19423		102.16934			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				100.01478		99.99300			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				99.97714		99.95439			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			8.15000	110.62454	8.18500	110.53126		262,293,080,000.00		32,183,200	2,696,091,600
Total NBK3A SPOT								262,293,080,000.00		32,183,200	2,696,091,600
Total For NBK3A								262,293,080,000.00		32,183,200	2,696,091,600
NBK3A On 09/09/2019 Spot Bond			100.00000	31.73981	100.00000	31.66995			0.00	0	0
Total NBK3A/R204 SPOT									0.00	0	0
Total For NBK3A/R204									0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.08500	46.70945	11.10000	46.65035			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				100.02367		99.99978			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				101.79748		101.77520			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				101.75603		101.73296			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				101.80448		101.78071			0.00	0	640,000,000
Total NBK43B SPOT									0.00	0	640,000,000
Total For NBK43B									0.00	0	640,000,000
NBK7B On 19/04/2020 Spot Bond				100.39644		100.37064			0.00	0	0
Total NBK7B 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 NBK7B									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				101.99053		101.96659			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				101.06957		101.04605			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				100.66445		100.64067			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				101.11779		101.09311			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	9.76695	100.00000	9.74329			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.76695	100.00000	9.74329			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			10.25500	105.77066	10.27000	105.67008			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.11212		101.08757			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			10.29000	104.73851	10.30500	104.63863		40,155,696,000.00	3,902,400	1,951,200	
Total NCLN85 SPOT								40,155,696,000.00	3,902,400	1,951,200	
Total For NCLN85								40,155,696,000.00	3,902,400	1,951,200	
NCLN8 On 20/03/2024 Spot Bond				101.11779		101.09311		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				101.12677		101.10186		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				101.13811		101.11294		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				101.50599		101.48266		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.59678		100.57276				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				101.03266		101.00801				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				100.59683		100.57280				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	14.71456	100.00000	14.67892				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	12.50807	100.00000	14.71171				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	14.55665	100.00000	14.52138				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	15.34030	100.00000	15.30314				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				100.88530		100.85954				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				102.07275		102.04749				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			9.03000	105.50562	9.06500	105.42557				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				100.76884		100.74241				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				100.55439		100.52704				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond				100.47273		100.44540				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				102.17247		102.14427				0.00	0	540,000,000
Total NED19 SPOT										0.00	0	540,000,000
Total For NED19										0.00	0	540,000,000
NED20 On 01/07/2020 Spot Bond			10.48500	102.90934	10.54000	102.74381				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				105.03014		104.99261				0.00	0	1,750,000,000
Total NEDT1A SPOT										0.00	0	1,750,000,000
Total For NEDT1A										0.00	0	1,750,000,000
NEDT1 On 26/11/2021 Spot Bond				102.51735		102.48120				0.00	0	240,000,000
Total NEDT1B SPOT										0.00	0	240,000,000
Total For NEDT1B										0.00	0	240,000,000
NET50 On 08/08/2017 Spot Bond				104.00247		103.97959				0.00	0	0
Total NET50 SPOT										0.00	0	0
Total For NET50										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				103.46066		103.43098				0.00	0	760,000,000
Total NGL01 SPOT										0.00	0	760,000,000
Total For NGL01										0.00	0	760,000,000
NGL02 On 15/03/2022 Spot Bond				102.30618		102.27674				0.00	0	1,750,000,000
Total NGL02 SPOT										0.00	0	1,750,000,000
Total For NGL02										0.00	0	1,750,000,000
NGL03 On 26/05/2022 Spot Bond				102.09532		102.06611				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				101.18188		101.14701				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	110.10100	10.00000	110.07200				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	102.91722	13.50000	102.88068				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/10/2019 Spot Bond				101.63688		101.60668			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	119.99200	3.37500	119.97732			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	169.75403	3.45000	169.73283			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	116.83254	3.76500	116.81702			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	161.09568	3.99000	161.07323			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	160.08381	4.06000	160.06120			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0
NILB17 On 31/01/2038 Spot Bond			3.92000	101.08137	3.92000	101.06753			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			8.28500	102.96007	8.34000	102.79233		23,816,061,000.00		2,874,600	1,437,300
Total NMP20N SPOT								23,816,061,000.00		2,874,600	1,437,300
Total For NMP20N								23,816,061,000.00		2,874,600	1,437,300
NQ1A1 On 22/05/2020 Spot Bond			8.91500	105.74641	8.97000	105.58281			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				101.65455		101.63266			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				101.64131		101.61838			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				101.73970		101.71571			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				101.66032		101.63862				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				101.76669		101.74346				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				101.81302		101.78913				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				101.66032		101.63862				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			9.11500	105.77406	9.17000	105.61029				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				101.73766		101.71553				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				101.80925		101.78541				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				101.69904		101.67679				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			9.31500	105.80173	9.37000	105.63780				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				101.71840		101.69586				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				101.89242		101.86739				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				101.76666		101.74412				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1C19 SPOT										0.00	0	0
Total For NQ1C19										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				102.08575		102.05795				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				101.75711		101.73402				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				101.98600		101.95842				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			8.26000	106.97947	8.29500	106.91086			117,536,496,000.00	14,229,600	34,014,800	
Total NRA018 SPOT									117,536,496,000.00	14,229,600	34,014,800	
Total For NRA018									117,536,496,000.00	14,229,600	34,014,800	
NRA02: On 31/10/2022 Spot Bond			9.08500	116.04303	9.14000	115.77122			540,448,480,000.00	59,488,000	439,344,000	
Total NRA022 SPOT									540,448,480,000.00	59,488,000	439,344,000	
Total For NRA022									540,448,480,000.00	59,488,000	439,344,000	
NRA02: On 31/05/2023 Spot Bond			3.67000	174.56977	3.67000	174.54694			0.00	0	5,700,000,000	
Total NRA023 SPOT									0.00	0	5,700,000,000	
Total For NRA023									0.00	0	5,700,000,000	
NRA02: On 30/11/2028 Spot Bond			11.01000	109.95718	11.02500	109.82380			395,717,016,000.00	35,941,600	6,607,970,800	
Total NRA028 SPOT									395,717,016,000.00	35,941,600	6,607,970,800	
Total For NRA028									395,717,016,000.00	35,941,600	6,607,970,800	
NRA02: On 30/11/2028 Spot Bond			100.00000	14.06282	100.00000	14.03170			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				101.23417		101.21137			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				102.02044		101.99818			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				100.02514		100.09149			0.00	0	280,000,000	
Total NTC19 SPOT									0.00	0	280,000,000	
Total For NTC19									0.00	0	280,000,000	
NTC20 On 27/07/2020 Spot Bond				100.11761	100.00000	16.99687			0.00	5,000,000,000	48,700,000,000	

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 NTC20 SPOT										0.00	5,000,000,000	48,700,000,000
Total For NTC20										0.00	5,000,000,000	48,700,000,000
NTC21 On 24/03/2022 Spot Bond				100.14542	100.00000	11.89293				0.00	0	52,300,000,000
Total NTC21 SPOT										0.00	0	52,300,000,000
Total For NTC21										0.00	0	52,300,000,000
OML02 On 27/11/2019 Spot Bond				102.25450		102.23013				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			9.43500	101.26793	9.49000	101.13037				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				101.29382		101.26842				0.00	0	40,000,000
Total OML04 SPOT										0.00	0	40,000,000
Total For OML04										0.00	0	40,000,000
OML05 On 19/03/2020 Spot Bond			9.61500	103.88835	9.67000	103.73612			128,996,763,000.00	13,416,200	1,506,708,100	
Total OML05 SPOT									128,996,763,000.00	13,416,200	1,506,708,100	
Total For OML05									128,996,763,000.00	13,416,200	1,506,708,100	
OML06 On 19/03/2022 Spot Bond			10.40500	103.45389	10.42500	103.35338			223,029,094,000.00	21,434,800	2,140,717,400	
Total OML06 SPOT									223,029,094,000.00	21,434,800	2,140,717,400	
Total For OML06									223,029,094,000.00	21,434,800	2,140,717,400	
OML07 On 19/03/2025 Spot Bond			11.41000	101.71080	11.42500	101.60616			0.00	0	3,220,000,000	
Total OML07 SPOT									0.00	0	3,220,000,000	
Total For OML07									0.00	0	3,220,000,000	
OML08 On 14/09/2020 Spot Bond				101.57003		101.54493			0.00	0	400,000,000	
Total OML08 SPOT									0.00	0	400,000,000	
Total For OML08									0.00	0	400,000,000	
OML09 On 14/09/2022 Spot Bond			10.39500	106.08793	10.41500	105.97983			261,554,832,000.00	25,161,600	1,012,580,800	
Total OML09 SPOT									261,554,832,000.00	25,161,600	1,012,580,800	
Total For OML09									261,554,832,000.00	25,161,600	1,012,580,800	
OML10 On 14/09/2025 Spot Bond			11.41000	103.97688	11.42500	103.86763			546,091,728,000.00	47,860,800	963,930,400	
Total OML10 SPOT									546,091,728,000.00	47,860,800	963,930,400	
Total For OML10									546,091,728,000.00	47,860,800	963,930,400	
PMM12 On 25/11/2020 Spot Bond			10.00000	110.10100	10.00000	110.07200			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				101.34281		101.31911			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM29 SPOT										0.00	0	0
Total For PMM29										0.00	0	0
PMM30 On 07/09/2017 Spot Bond				101.33931		101.31677				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				101.40428		101.38198				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				100.99375		100.96967				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				99.86730		99.84521				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				99.93534		99.91373				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				101.56167		101.53931				0.00	0	0
Total PMM37 SPOT										0.00	0	0
Total For PMM37										0.00	0	0
PMM38 On 12/06/2020 Spot Bond				101.24942		101.22530				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				97.58667		97.55755				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				96.98673		96.96195				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				100.08543		100.15365				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				100.02078		100.08802				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				100.03232		100.09708				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2018 Spot Bond				100.03500		100.09918				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				102.84319		102.82125				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				102.97706		102.95398				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				103.09416		103.07009				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				103.32828		103.30222				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				103.36171		103.33537				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0
Total For PRE2C1										0.00	0	0
PRE2D On 20/02/2022 Spot Bond				103.39514		103.36851				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			8.51000	113.84762	8.52500	113.71812			407,016,171,713,000.00	2,985,548,316,300	1,140,630,478,000	
Total R186 SPOT									17,016,171,713,000.00	985,548,316,300	140,630,478,000	
Total For R186									17,016,171,713,000.00	985,548,316,300	140,630,478,000	
R197 On 07/12/2023 Spot Bond			2.47000	294.79326	2.47000	294.76420			61,539,803,000,000.00	24,914,900,000	44,446,200,000	
Total R197 SPOT									1,539,803,000,000.00	24,914,900,000	44,446,200,000	
Total For R197									1,539,803,000,000.00	24,914,900,000	44,446,200,000	
R202 On 07/12/2033 Spot Bond			2.57000	236.29766	2.57000	236.27372			83,582,191,495,000.00	32,522,253,500	194,813,824,500	
Total R202 SPOT									13,582,191,495,000.00	32,522,253,500	194,813,824,500	
Total For R202									13,582,191,495,000.00	32,522,253,500	194,813,824,500	
R2023 On 28/02/2023 Spot Bond			7.82500	102.89902	7.84500	102.78867			730,876,762,005,000.00	348,993,835,400	788,742,064,800	
Total R2023 SPOT									10,876,762,005,000.00	348,993,835,400	788,742,064,800	
Total For R2023									10,876,762,005,000.00	348,993,835,400	788,742,064,800	
R203 On 15/09/2017 Spot Bond			7.06000	103.22650	7.09000	103.20285			946,072,932,076,000.00	134,004,664,600	693,652,332,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R203 SPOT									16,072,932,076,000.00	134,004,664,600	593,652,332,300
Total For R203									16,072,932,076,000.00	134,004,664,600	593,652,332,300
R2030 On 31/01/2030 Spot Bond			9.09000	91.97814	9.11000	91.81673			907,920,095,272,000.00	319,903,200,800	526,424,563,300
Total R2030 SPOT									17,920,095,272,000.00	319,903,200,800	526,424,563,300
Total For R2030									17,920,095,272,000.00	319,903,200,800	526,424,563,300
R2032 On 31/03/2032 Spot Bond			9.30500	94.40143	9.31500	94.30362			386,347,265,249,000.00	363,927,701,800	247,299,072,000
Total R2032 SPOT									16,347,265,249,000.00	363,927,701,800	247,299,072,000
Total For R2032									16,347,265,249,000.00	363,927,701,800	247,299,072,000
R2035 On 28/02/2035 Spot Bond			9.55500	97.96219	9.56000	97.89701			961,750,284,355,500.00	414,625,880,100	276,799,397,500
Total R2035 SPOT									11,750,284,355,500.00	414,625,880,100	276,799,397,500
Total For R2035									11,750,284,355,500.00	414,625,880,100	276,799,397,500
R2037 On 31/01/2037 Spot Bond			9.63500	90.12337	9.64000	90.06012			582,673,487,590,000.00	579,416,034,000	767,849,409,300
Total R2037 SPOT									12,673,487,590,000.00	579,416,034,000	767,849,409,300
Total For R2037									12,673,487,590,000.00	579,416,034,000	767,849,409,300
R204 On 21/12/2018 Spot Bond			7.08000	102.08029	7.11500	102.01487			325,063,179,072,000.00	45,912,878,400	240,626,184,800
Total R204 SPOT									15,063,179,072,000.00	45,912,878,400	240,626,184,800
Total For R204									15,063,179,072,000.00	45,912,878,400	240,626,184,800
R2040 On 31/01/2040 Spot Bond			9.80500	92.76680	9.81500	92.65794			185,557,303,133,000.00	630,857,450,600	692,710,581,000
Total R2040 SPOT									15,557,303,133,000.00	630,857,450,600	692,710,581,000
Total For R2040									15,557,303,133,000.00	630,857,450,600	692,710,581,000
R2044 On 31/01/2044 Spot Bond			9.82000	89.98627	9.83000	89.87715			325,733,020,928,000.00	338,669,350,400	616,722,734,200
Total R2044 SPOT									15,733,020,928,000.00	338,669,350,400	616,722,734,200
Total For R2044									15,733,020,928,000.00	338,669,350,400	616,722,734,200
R2048 On 28/02/2048 Spot Bond			9.78500	93.63956	9.79500	93.52719			517,792,288,752,000.00	666,100,387,200	1,238,331,491,800
Total R2048 SPOT									17,792,288,752,000.00	666,100,387,200	238,331,491,800
Total For R2048									17,792,288,752,000.00	666,100,387,200	238,331,491,800
R207 On 15/01/2020 Spot Bond			7.23500	100.36272	7.29000	100.22159			409,384,910,084,000.00	56,583,954,400	473,291,774,300
Total R207 SPOT									19,384,910,084,000.00	56,583,954,400	473,291,774,300
Total For R207									19,384,910,084,000.00	56,583,954,400	473,291,774,300
R208 On 31/03/2021 Spot Bond			7.38500	100.24860	7.44000	100.05706			637,508,999,044,500.00	357,144,075,700	569,236,912,200
Total R208 SPOT									17,508,999,044,500.00	357,144,075,700	569,236,912,200
Total For R208									17,508,999,044,500.00	357,144,075,700	569,236,912,200
R209 On 31/03/2036 Spot Bond			9.52000	73.78980	9.52500	73.73727			430,149,461,392,000.00	780,477,884,600	1,025,071,226,800
Total R209 SPOT									10,149,461,392,000.00	780,477,884,600	1,025,071,226,800
Total For R209									10,149,461,392,000.00	780,477,884,600	1,025,071,226,800
R210 On 31/03/2028 Spot Bond			2.50000	184.49039	2.50000	184.47205			269,283,534,000,000.00	107,713,413,600	97,618,670,400

Contract 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 SPOT									9,283,534,000,000.00	107,713,413,600	97,618,670,400
Total For R210									9,283,534,000,000.00	107,713,413,600	97,618,670,400
R212 On 31/01/2022 Spot Bond			2.45000	148.04278	2.45000	148.02832			271,221,125,000,000.00	110,702,500,000	156,820,200,000
Total R212 SPOT									1,221,125,000,000.00	110,702,500,000	156,820,200,000
Total For R212									1,221,125,000,000.00	110,702,500,000	156,820,200,000
R213 On 28/02/2031 Spot Bond			9.18000	86.18911	9.19500	86.06671			374,089,006,444,000.00	585,412,745,800	586,755,366,800
Total R213 SPOT									4,089,006,444,000.00	585,412,745,800	586,755,366,800
Total For R213									4,089,006,444,000.00	585,412,745,800	586,755,366,800
R214 On 28/02/2041 Spot Bond			9.71500	73.14987	9.72500	73.06159			023,427,711,749,500.00	928,813,969,300	882,242,281,300
Total R214 SPOT									23,427,711,749,500.00	928,813,969,300	882,242,281,300
Total For R214									23,427,711,749,500.00	928,813,969,300	882,242,281,300
RCG01 On 24/10/2019 Spot Bond				100.19227		100.16767			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				100.17811		100.15529			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				101.22113		101.19373			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				101.61009		101.58550			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	59.92465	100.00000	59.77948			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	93.29295	100.00000	93.05971			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	12.89537	100.00000	12.85923			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	64.33048	100.00000	64.16460			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	42.74178	100.00000	42.63156			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	21.16689	100.00000	21.11230				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				101.26296		101.23954				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				101.85147		101.83037				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				102.73578		102.71244				0.00	0	230,000,000
Total RDFB05 SPOT										0.00	0	230,000,000
Total For RDFB05										0.00	0	230,000,000
RDFB0 On 22/03/2019 Spot Bond				101.67104		101.64736				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	31.21353	100.00000	31.13791				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				101.03497		101.01130				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				100.94678		100.92226				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				101.54656		101.52254				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				101.11353		101.09012				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				100.92059		100.89644				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC34 SPOT										0.00	0	0
Total For RDFC34										0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.67774		100.65531				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				100.83818		100.81543				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				101.40797		101.38629				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				100.10965	100.00000	49.80532				0.00	0	10,000,000,000
Total RDFC39 SPOT										0.00	0	10,000,000,000
Total For RDFC39										0.00	0	10,000,000,000
REB01 On 21/05/2018 Spot Bond				101.89112		101.86747				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	66.28670	100.00000	66.12611				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond				101.84339		101.81906				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				101.70656		101.68398				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				100.92813		100.89634				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				100.97499		100.94143				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				101.15877		101.11831				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				100.96358		100.93044				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED30 On 16/09/2021 Spot Bond				101.43320		101.40172				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	63.51030	100.00000	63.35644				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	31.24945	100.00000	31.17376				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	18.07672	100.00000	18.03294				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	12.77405	100.00000	12.74310				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				102.10891		102.08628				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				99.86393		99.84117				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				101.40645		101.38268				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				100.37732		100.35342				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				102.89685		102.87438				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				101.74898		101.72492				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				100.26779		100.24287				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RES36 SPOT									0.00	0	0
Total For RES36									0.00	0	0
RES38 On 01/08/2020 Spot Bond				99.99974		99.97688			0.00	0	710,000,000
Total RES38 SPOT									0.00	0	710,000,000
Total For RES38									0.00	0	710,000,000
RES39I On 03/05/2018 Spot Bond			100.00000	66.43647	100.00000	66.22905			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				80.83846		80.78519			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RPP01I On 31/08/2018 Spot Bond			100.00000	47.17508	100.00000	47.06203			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	19.08016	100.00000	19.03394			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				103.70267		103.65546			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				45.36991		45.34474			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			9.05500	105.58833	9.11000	105.38915		374,692,278,000.00		41,379,600	20,689,800
Total RW21 SPOT								374,692,278,000.00		41,379,600	20,689,800
Total For RW21								374,692,278,000.00		41,379,600	20,689,800
RW23 On 10/12/2023 Spot Bond			9.50500	101.35223	9.52500	101.23265		479,582,379,000.00		50,455,800	25,227,900
Total RW23 SPOT								479,582,379,000.00		50,455,800	25,227,900
Total For RW23								479,582,379,000.00		50,455,800	25,227,900
RW28 On 10/12/2028 Spot Bond			10.88000	97.34378	10.89500	97.22194		958,821,760,000.00		88,127,000	104,063,500
Total RW28 SPOT								958,821,760,000.00		88,127,000	104,063,500
Total For RW28								958,821,760,000.00		88,127,000	104,063,500
S1327L On 02/08/2017 Spot Bond			100.00000	99.72678	100.00000	99.45504		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total S1327U SPOT									0.00	0	0
Total For S1327U									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.10100	10.00000	110.07200			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			8.16000	102.04672	8.19000	102.01449		129,038,976,000.00		15,813,600	22,906,800
Total SBK14 SPOT								129,038,976,000.00		15,813,600	22,906,800
Total For SBK14								129,038,976,000.00		15,813,600	22,906,800
SBK16 On 15/03/2018 Spot Bond				101.43475		101.41065		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			99.00032			98.97531		0.00	1,060,000,000		530,000,000
Total SBK17 SPOT								0.00	1,060,000,000		530,000,000
Total For SBK17								0.00	1,060,000,000		530,000,000
SBK18 On 24/10/2020 Spot Bond				101.74719		98.96735		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				100.20405		100.17798		0.00	0		0
Total SBK19 SPOT								0.00	0		0
Total For SBK19								0.00	0		0
SBK20 On 02/12/2019 Spot Bond				103.26589		103.23862		0.00	0		570,000,000
Total SBK20 SPOT								0.00	0		570,000,000
Total For SBK20								0.00	0		570,000,000
SBK21 On 28/01/2020 Spot Bond			99.78047			99.75346		0.00	0		103,000,000
Total SBK21 SPOT								0.00	0		103,000,000
Total For SBK21								0.00	0		103,000,000
SBK22 On 28/05/2020 Spot Bond				103.10065		103.07297		0.00	1,620,000,000		810,000,000
Total SBK22 SPOT								0.00	1,620,000,000		810,000,000
Total For SBK22								0.00	1,620,000,000		810,000,000
SBK23 On 28/05/2022 Spot Bond			11.12500	103.59680	11.14500	103.49239		18,467,500,000,000.00	1,660,000,000		2,740,000,000
Total SBK23 SPOT								18,467,500,000,000.00	1,660,000,000		2,740,000,000
Total For SBK23								18,467,500,000,000.00	1,660,000,000		2,740,000,000
SBK24 On 19/10/2020 Spot Bond				102.50103		102.47270		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	11.17853	100.00000	11.15145		0.00	0		0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				102.52286		102.49274			0.00	0	1,290,000,000
Total SBK25 SPOT									0.00	0	1,290,000,000
Total For SBK25									0.00	0	1,290,000,000
SBK26 On 25/04/2021 Spot Bond			11.12500	106.60020	11.18000	106.40072			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			8.43000	102.55319	8.46500	102.50685		495,798,648,000.00		58,813,600	2,789,406,800
Total SBK9 SPOT								495,798,648,000.00		58,813,600	2,789,406,800
Total For SBK9								495,798,648,000.00		58,813,600	2,789,406,800
SBN33 On 15/09/2017 Spot Bond			8.46000	103.05017	8.49000	103.02269			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				101.19426		101.17221			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			7.68000	103.31954	7.71000	103.29360		61,380,096,000.00		7,992,200	3,996,100
Total SBS13 SPOT								61,380,096,000.00		7,992,200	3,996,100
Total For SBS13								61,380,096,000.00		7,992,200	3,996,100
SBS16 On 22/09/2018 Spot Bond				101.34216		101.31953			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				101.69439		101.67047			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			8.68500	105.91751	8.74000	105.70908		28,245,357,000.00		3,252,200	1,626,100
Total SBS19 SPOT								28,245,357,000.00		3,252,200	1,626,100
Total For SBS19								28,245,357,000.00		3,252,200	1,626,100
SBS20 On 15/05/2026 Spot Bond			9.67500	104.28760	9.69000	104.17211		711,954,225,000.00		73,587,000	36,793,500
Total SBS20 SPOT								711,954,225,000.00		73,587,000	36,793,500
Total For SBS20								711,954,225,000.00		73,587,000	36,793,500
SBS21 On 15/05/2026 Spot Bond				103.52360		103.49789			0.00	0	520,000,000
Total SBS21 SPOT									0.00	0	520,000,000
Total For SBS21									0.00	0	520,000,000
SBS24 On 24/05/2019 Spot Bond				102.43796		102.41567			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.86000	103.31888	7.96500	103.12080			84,768,528,000.00	10,784,800	157,892,400
Total SBS25 SPOT									84,768,528,000.00	10,784,800	157,892,400
Total For SBS25									84,768,528,000.00	10,784,800	157,892,400
SBS27 On 20/02/2024 Spot Bond			9.07500	109.64905	9.09500	109.52185			1,380,519,855,000.00	152,123,400	3,161,061,700
Total SBS27 SPOT									1,380,519,855,000.00	152,123,400	3,161,061,700
Total For SBS27									1,380,519,855,000.00	152,123,400	3,161,061,700
SBS29 On 12/06/2019 Spot Bond			7.88500	102.54065	7.92000	102.45874			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			9.85500	91.89085	9.87000	91.78536			654,375,942,000.00	66,400,400	33,200,200
Total SBS3 SPOT									654,375,942,000.00	66,400,400	33,200,200
Total For SBS3									654,375,942,000.00	66,400,400	33,200,200
SBS30 On 12/06/2019 Spot Bond				101.10296		101.08092			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			9.91000	100.53785	9.92500	100.41872			6,711,052,000.00	677,200	2,420,338,600
Total SBS31 SPOT									6,711,052,000.00	677,200	2,420,338,600
Total For SBS31									6,711,052,000.00	677,200	2,420,338,600
SBS32 On 19/09/2017 Spot Bond				100.98965		100.96647			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				101.06143		101.03869			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			9.81000	105.14468	9.82500	105.04090			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				100.26945		100.24956			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				99.87654		99.85467			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			8.11000	99.76460	8.16500	99.62138			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.52500	97.77988	9.54000	97.67730			2,667,000,000,000.00	280,000,000	810,000,000
Total SBS38 SPOT									2,667,000,000,000.00	280,000,000	810,000,000
Total For SBS38									2,667,000,000,000.00	280,000,000	810,000,000
SBS39 On 29/01/2030 Spot Bond			10.20000	96.65969	10.21500	96.53157			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			8.70500	101.40782	8.76000	101.19129			473,405,756,000.00	54,383,200	607,191,600
Total SBS4 SPOT									473,405,756,000.00	54,383,200	607,191,600
Total For SBS4									473,405,756,000.00	54,383,200	607,191,600
SBS40 On 12/11/2020 Spot Bond				102.56334		102.54064			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			8.93000	106.51469	8.95000	106.40437			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			9.53000	108.57058	9.54500	108.45504			899,210,774,000.00	94,355,800	47,177,900
Total SBS42 SPOT									899,210,774,000.00	94,355,800	47,177,900
Total For SBS42									899,210,774,000.00	94,355,800	47,177,900
SBS43 On 12/11/2027 Spot Bond			9.86000	108.46590	9.87500	108.33798			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				102.10369		102.08144			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				102.61172		102.58873			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			8.92500	112.31598	8.94500	112.19898			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				102.52737		102.50348			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				99.79729		99.77562			0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.02198		99.99980			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			8.92500	101.95367	8.94500	101.85584			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			9.55000	101.09686	9.56500	100.99937			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				100.02337		99.99987			0.00	1,520,000,000	760,000,000
Total SBS52 SPOT									0.00	1,520,000,000	760,000,000
Total For SBS52									0.00	1,520,000,000	760,000,000
SBS53 On 03/05/2027 Spot Bond				99.95308		99.92968			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				101.22465		101.20203			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond				101.26794		101.24444			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			8.95500	101.18391	8.97500	101.08219			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				101.28149		101.25772			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				101.37669		101.35224			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	272.65211	3.92000	272.61459		5,017,600,000,000.00		1,280,000,000	640,000,000
Total SBSI11 SPOT								5,017,600,000,000.00		1,280,000,000	640,000,000
Total For SBSI11								5,017,600,000,000.00		1,280,000,000	640,000,000
SBSI14 On 07/12/2033 Spot Bond			4.12000	195.01591	4.12000	194.98805		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SBT101 On 31/03/2022 Spot Bond				101.18648		101.15170			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	91.08374	100.00000	90.86213			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	66.27682	100.00000	66.11626			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	66.93174	100.00000	66.76959			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	68.12251	100.00000	67.95748			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	68.71788	100.00000	68.55142			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.82552		100.79091			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				100.82564		100.79104			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				101.64727		101.62441			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	110.10100	10.00000	110.07200			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			8.66000	104.09212	8.69000	104.06419			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				102.16128		102.13722				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				100.86483		100.84091				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				100.89142		100.86668				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			9.28500	102.23225	9.34000	102.06816				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				100.89142		100.86668				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				100.95756		100.93408				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	44.14491	100.00000	44.03796				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				100.73212		100.70765				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				100.74668		100.72167				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				100.60839		100.58379				0.00	0	0
Total SHS32 SPOT										0.00	0	0
Total For SHS32										0.00	0	0
SHS33 On 10/10/2022 Spot Bond				100.62013		100.59498				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			8.33000	104.36817	8.36500	104.31029			53,383,638,000.00		6,408,600	3,204,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SLI3 SPOT									53,383,638,000.00	6,408,600	3,204,300
Total For SLI3									53,383,638,000.00	6,408,600	3,204,300
SLI4 On 15/08/2021 Spot Bond				102.05842		102.03359			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				101.95857		101.93505			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				102.01160		101.98739			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				102.04374		102.01910			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				102.06480		102.03989			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				102.21616		102.18927			0.00	0	0
Total SLRC1 SPOT									0.00	0	0
Total For SLRC1									0.00	0	0
SLRC2 On 15/08/2021 Spot Bond				102.26052		102.23305			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			8.26000	103.07533	8.29000	103.04839			275,884,000.00	33,400	3,770,016,700
Total SNT01 SPOT									275,884,000.00	33,400	3,770,016,700
Total For SNT01									275,884,000.00	33,400	3,770,016,700
SNT02 On 12/04/2021 Spot Bond				100.59352		100.56711			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			10.42500	109.20411	10.44500	109.08637			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				100.95365		100.92855			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				101.80242		101.77868			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				101.78337		101.76288				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				101.70909		101.68739				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				101.73686		101.71406				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				101.74134		101.71731				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				101.79335		101.76856				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				101.77170		101.74840				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00: On 09/09/2019 Spot Bond				101.43828		101.41292				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				100.02394		99.99990				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				100.64381		100.62067				0.00	1,002,200	501,100
Total SSA05 SPOT										0.00	1,002,200	501,100
Total For SSA05										0.00	1,002,200	501,100
SSA06 On 16/04/2020 Spot Bond			9.08500	99.92221	9.14000	99.77035				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			8.95500	95.49168	9.01000	95.30723				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			8.95500	95.49168	9.01000	95.30723				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 SSN005 SPOT										0.00	0	100,000,000
Total For SSN005										0.00	0	100,000,000
SSN005 On 15/09/2017 Spot Bond			7.94000	103.11560	7.97000	103.08953				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN009 On 31/01/2025 Spot Bond			3.93000	115.52399	3.93000	115.50814				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011 On 21/12/2026 Spot Bond			10.01000	104.09245	10.02500	103.97294				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 28/02/2031 Spot Bond			11.05000	74.77015	11.06500	74.66589				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				100.26655		100.24174				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 16/01/2019 Spot Bond				100.41651		100.39296				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026 On 25/09/2019 Spot Bond				100.96945		100.94464				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 07/12/2023 Spot Bond				101.63011		101.60221				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029 On 17/03/2020 Spot Bond				101.11495		101.09009				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond				101.57105		101.54661				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond				101.96691		101.94261				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 18/12/2020 Spot Bond				107.38958		107.38958				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSN036 SPOT									0.00	0	0
Total For SSN036									0.00	0	0
SSN03: On 01/06/2021 Spot Bond				101.68216		101.65631			0.00	0	0
Total SSN037 SPOT									0.00	0	0
Total For SSN037									0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	100.15222	9.55000	100.12683			0.00	0	0
Total SSN038 SPOT									0.00	0	0
Total For SSN038									0.00	0	0
SSN04: On 13/10/2023 Spot Bond				100.53379		100.50911			0.00	0	0
Total SSN040 SPOT									0.00	0	0
Total For SSN040									0.00	0	0
SSN04: On 13/10/2023 Spot Bond			9.22500	105.56361	9.24500	105.44316			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
SSN04: On 01/12/2017 Spot Bond				95.29970		95.29970			0.00	0	0
Total SSN042 SPOT									0.00	0	0
Total For SSN042									0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.05000	99.06550	4.05000	99.05159			0.00	0	0
Total SSN043 SPOT									0.00	0	0
Total For SSN043									0.00	0	0
SSN04: On 09/02/2027 Spot Bond				99.78787		99.76424			0.00	40,000,000	20,000,000
Total SSN044 SPOT									0.00	40,000,000	20,000,000
Total For SSN044									0.00	40,000,000	20,000,000
SSN04: On 14/02/2018 Spot Bond				101.78591		101.76465			0.00	0	0
Total SSN045 SPOT									0.00	0	0
Total For SSN045									0.00	0	0
SSN04: On 30/04/2027 Spot Bond				100.02579		100.00000			0.00	0	150,000,000
Total SSN046 SPOT									0.00	0	150,000,000
Total For SSN046									0.00	0	150,000,000
SSN04: On 05/04/2027 Spot Bond				100.61240		100.58775			0.00	0	0
Total SSN047 SPOT									0.00	0	0
Total For SSN047									0.00	0	0
SSN04: On 21/06/2018 Spot Bond				100.92278		100.90027			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			9.46000	100.42542	9.47500	100.31745		79,085,600,000.00		8,360,000	4,180,000

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 SZ25 SPOT									79,085,600,000.00	8,360,000	4,180,000
Total For SZ25									79,085,600,000.00	8,360,000	4,180,000
T12A10 On 21/08/2019 Spot Bond				101.72718		101.70452			0.00	0	0
Total T12A10 SPOT									0.00	0	0
Total For T12A10									0.00	0	0
T12A11 On 21/08/2019 Spot Bond				102.35671		102.33369			0.00	0	0
Total T12A11 SPOT									0.00	0	0
Total For T12A11									0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.88500	104.27343	8.94000	104.14681			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				101.97618		101.95286			0.00	0	0
Total T13A10 SPOT									0.00	0	0
Total For T13A10									0.00	0	0
T13A11 On 21/08/2020 Spot Bond				101.81645		101.79133			0.00	0	0
Total T13A11 SPOT									0.00	0	0
Total For T13A11									0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.78500	108.95334	8.84000	108.77888			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A13 On 21/08/2018 Spot Bond				101.67775		101.65465			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				101.97618		101.95286			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				101.81260		101.78753			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			8.88500	108.31533	8.94000	108.14150			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				101.76590		101.74269			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				101.50861		101.48452			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.83500	106.69929	8.89000	106.52711				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				101.75617		101.73309				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond				101.79470		101.77107				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	101.75074	9.15000	101.72587				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				101.43244		101.41035				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.71265		100.68997				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.67327		100.65010				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.68649		100.66281				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond				101.82337		101.80089				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				100.08619		100.06467				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				100.08932		100.06700				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				101.72858		101.70748				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TFS144 On 20/03/2020 Spot Bond				101.03154		101.00893				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond				101.06096		101.03764				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				99.73019		99.70634				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				100.38808		100.36479				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				100.40009		100.37593				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.32560	8.73000	100.30231				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2018 Spot Bond				100.24961		100.22603				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond				100.57186		100.54834				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond			8.58000	99.96210	8.61500	99.90759				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2018 Spot Bond				100.23816		100.21472				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A€ On 18/07/2018 Spot Bond				100.57186		100.54834				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1On 18/07/2018 Spot Bond				100.64534		100.62058				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2On 18/07/2018 Spot Bond				100.41284		100.38777				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3On 18/07/2018 Spot Bond				100.41134		100.38637				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1On 18/07/2018 Spot Bond				100.44991		100.42217				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2On 18/07/2018 Spot Bond				100.44841		100.42078				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3On 18/07/2018 Spot Bond				100.43532		100.40862				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1On 18/07/2018 Spot Bond				100.56624		100.53012				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2On 18/07/2018 Spot Bond				100.56773		100.53150				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3On 18/07/2018 Spot Bond				100.56029		100.52460				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1On 21/08/2019 Spot Bond				101.68907		101.66667				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2On 21/08/2019 Spot Bond				101.75622		101.73314				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3On 21/08/2019 Spot Bond			8.83500	104.68585	8.89000	104.55898				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond				101.72718		101.70452				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond				101.79493		101.77130				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			8.74500	103.41101	8.80000	103.28524				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				101.71750		101.69498				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				101.79493		101.77130				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			8.85500	102.68301	8.91000	102.55766				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				101.88201		101.85713				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				101.88201		101.85713				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				101.88201		101.85713				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				101.88201		101.85713				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				102.03677		102.00967				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				102.03677		102.00967				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				102.03677		102.00967				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				102.03483		102.00776				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				102.66479		102.62863				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				102.66479		102.62863				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				102.77151		102.73547				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				102.65320		102.61722				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				101.68266		101.66064				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				101.72525		101.70262				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2020 Spot Bond				102.19570		102.17232				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.98500	105.01299	9.04000	104.84250				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				101.68460		101.66255				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				101.82728		101.80487				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond				101.19397		101.16982				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			8.87500	106.25503	8.93000	106.08329				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A9 On 21/08/2018 Spot Bond				101.67775		101.65465				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				101.88191		101.85703				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				101.88384		101.85894				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				101.91849		101.89187				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				101.87999		101.85394				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				101.87610		101.85131				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				102.01729		101.99047				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				102.03276		102.00571				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				102.01469		101.98667				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				102.05316		102.02458				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				102.12362		102.09527				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				102.65481		102.61880				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				102.65481		102.61880				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				102.68665		102.64873				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				102.65790		102.62041				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				102.69341		102.65684				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH13D5 On 21/11/2017 Spot Bond				101.57258		101.55102				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A1 On 21/11/2019 Spot Bond				101.43403		101.41050				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A2 On 21/11/2021 Spot Bond				101.82178		101.79776				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond			8.92500	106.06696	8.98000	105.84380				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A4 On 21/02/2018 Spot Bond				101.60129		101.58043				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A5 On 21/11/2019 Spot Bond				101.75617		101.73309				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond				101.80630		101.78251				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			8.87500	103.47437	8.93000	103.25468				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/05/2018 Spot Bond				101.62460		101.60342				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14A9 On 21/11/2021 Spot Bond				101.93972		101.91401				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				101.88172		101.85684				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				101.85852		101.83397				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond				102.03637		102.00927				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				101.99771		101.97117				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond				101.97452		101.94831				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond				102.61566		102.58021				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond				102.57514		102.54027				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond				102.51918		102.48512				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH9A1: On 18/07/2017 Spot Bond				100.76268						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	5.97096	101.06155	5.95637				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
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
THE9A: 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				100.42632		100.40028				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C-On 18/07/2019 Spot Bond				101.80048		101.77255				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				100.57921		100.54215				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			8.92500	96.08391	8.96000	95.98751				0.00	0	46,300,000
Total TL20 SPOT										0.00	0	46,300,000
Total For TL20										0.00	0	46,300,000
TL20/R-On 22/02/2020 Spot Bond			100.00000	24.05231	100.00000	24.00667				0.00	0	0
TL20/R-On 25/11/2020 Spot Bond			10.00000	110.10100	10.00000	110.07200				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	13.20270	100.00000	13.16147				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				103.00635		102.98357				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				100.96709		100.94496				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			7.75000	102.34330	7.78000	102.31333			138,831,950,000.00	17,913,800	9,814,455,039	
Total TN17 SPOT									138,831,950,000.00	17,913,800	9,814,455,039	
Total For TN17									138,831,950,000.00	17,913,800	9,814,455,039	
TN17/R-On 14/11/2017 Spot Bond			100.00000	81.25132	100.00000	81.07882			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			8.66500	108.82268	8.72000	108.64502			270,091,516,000.00	31,170,400	47,120,485,200	
Total TN20 SPOT									270,091,516,000.00	31,170,400	47,120,485,200	
Total For TN20									270,091,516,000.00	31,170,400	47,120,485,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20/R On 17/09/2020 Spot Bond			100.00000	21.28469	100.00000	21.23783			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	8.97327	100.00000	8.95153			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	13.63167	100.00000	13.58451			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			9.34500	109.30544	9.36500	109.18103		318,793,461,000.00	34,113,800	4,255,556,900	
Total TN23 SPOT								318,793,461,000.00	34,113,800	4,255,556,900	
Total For TN23								318,793,461,000.00	34,113,800	4,255,556,900	
TN23/R On 06/11/2023 Spot Bond			100.00000	13.63750	100.00000	13.60748		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			10.35000	99.69928	10.36500	99.59333		526,382,370,000.00	50,858,200	15,505,429,100	
Total TN25 SPOT								526,382,370,000.00	50,858,200	15,505,429,100	
Total For TN25								526,382,370,000.00	50,858,200	15,505,429,100	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.81917	100.00000	13.78825		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			10.47000	92.13691	10.48500	92.02453		452,708,142,000.00	43,238,600	4,388,619,300	
Total TN27 SPOT								452,708,142,000.00	43,238,600	4,388,619,300	
Total For TN27								452,708,142,000.00	43,238,600	4,388,619,300	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.61414	100.00000	10.59078		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			11.19000	98.53745	11.21000	98.37672		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	123.39019	8.00000	123.36374		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			11.84500	94.70875	11.85500	94.60629		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN40/R On 09/10/2040 Spot Bond			10.75000	103.31524	10.75000	103.28569			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				101.75886		101.73659			0.00	0	1,766,800
Total TNF18 SPOT									0.00	0	1,766,800
Total For TNF18									0.00	0	1,766,800
TORQ1 On 15/08/2018 Spot Bond				102.22895		102.20189			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				101.92456		101.90113			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
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				102.54815		102.51690			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				101.93089		101.90773			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				101.97348		101.94977			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				102.03736		102.01281			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	110.10100	10.00000	110.07200			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA0: On 05/04/2018 Spot Bond				100.69959		100.67634			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				100.81110		100.78832			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				101.80534		101.78312			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			8.88500	103.35742	8.94000	103.17567			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	100.02678	10.00000	100.00000			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	100.02610	9.75000	100.00000			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.02586	100.00000	10.00000			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				101.19491		101.17188			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				101.24815		101.22398			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			9.13500	102.76931	9.19000	102.58621			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				101.19621		101.17315			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				101.24815		101.22398			0.00	0	0
Total TRA2A5 SPOT									0.00	0	0
Total For TRA2A5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2A On 14/12/2020 Spot Bond			8.93500	103.40580	8.99000	103.22191				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				101.33259		101.30664				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				101.36505		101.33842				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				101.50128		101.47176				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				101.55313		101.52251				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				101.88954		101.85179				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				101.88954		101.85179				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				101.24588		101.22215				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4 On 14/06/2019 Spot Bond			100.00000	30.75967	100.00000	30.68515				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				101.26128		101.23684				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	31.02603	100.00000	30.95086				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				101.26778		101.24320				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAC2 On 14/06/2019 Spot Bond			100.00000	31.24800	100.00000	31.17230			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				101.08877		101.05991			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	33.95597	100.00000	33.87372			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				104.33489		104.30094			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	36.93031	100.00000	36.84085			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	28.43589	100.00000	28.36701			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	5.51091	100.00000	5.49756			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP218 On 03/08/2017 Spot Bond				99.95561		99.93341			0.00	0	0
Total TSP218 SPOT									0.00	0	0
Total For TSP218									0.00	0	0
TSP219 On 17/08/2017 Spot Bond				99.64693		99.62486			0.00	0	0
Total TSP219 SPOT									0.00	0	0
Total For TSP219									0.00	0	0
TSP220 On 26/10/2017 Spot Bond				98.15900		98.13759			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				94.22977		94.20824			0.00	0	0
Total TSP221 SPOT									0.00	0	0
Total For TSP221									0.00	0	0
TSP222 On 10/05/2018 Spot Bond				93.91980		93.89824			0.00	0	0
Total TSP222 SPOT									0.00	0	0
Total For TSP222									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP222 On 23/11/2017 Spot Bond				97.56172		97.54033				0.00	0	0
Total TSP223 SPOT										0.00	0	0
Total For TSP223										0.00	0	0
TSP224 On 24/05/2018 Spot Bond				93.63516		93.61366				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP225 On 07/12/2017 Spot Bond				97.26487		97.24350				0.00	0	0
Total TSP225 SPOT										0.00	0	0
Total For TSP225										0.00	0	0
TSP226 On 07/06/2018 Spot Bond				93.39097		93.36965				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				93.11191		93.09072				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	27.04099	100.00000	26.97548				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				100.16833		100.04390				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC23 On 11/08/2017 Spot Bond				101.80473		101.78325				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				101.67369		101.65223				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				101.63285		101.61137				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				101.28762		101.26616				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				100.53712		100.51564				0.00	0	0
Total TWC239 SPOT										0.00	0	0
Total For TWC239										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC24 On 13/10/2017 Spot Bond				100.40230		100.38219			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				101.36995		101.34855			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				100.38673		100.36524			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				100.16620		100.14543			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				100.12465		100.10388			0.00	0	0
Total TWC244 SPOT									0.00	0	0
Total For TWC244									0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.98500	109.56381	9.04000	109.36679		157,758,630,000.00	17,558,000	158,779,000	
Total UG21 SPOT								157,758,630,000.00	17,558,000	158,779,000	
Total For UG21								157,758,630,000.00	17,558,000	158,779,000	
UG26 On 09/03/2026 Spot Bond			10.48000	109.06392	10.49500	108.94735		1,517,334,224,000.00	144,783,800	72,391,900	
Total UG26 SPOT								1,517,334,224,000.00	144,783,800	72,391,900	
Total For UG26								1,517,334,224,000.00	144,783,800	72,391,900	
VCJA1U On 20/07/2025 Spot Bond			100.00000	9.34655	100.00000	9.30544		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	9.21641	100.00000	9.17588		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	9.02501	100.00000	8.98532		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	8.85638	100.00000	8.81744		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	8.12086	100.00000	8.10119		0.00	0	0	
Total VJA03U SPOT								0.00	0	0	
Total For VJA03U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA04L On 20/01/2024 Spot Bond			100.00000	8.48333	100.00000	8.46278			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	8.98907	100.00000	8.96730			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	9.05238	100.00000	9.03045			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	9.09497	100.00000	9.07293			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	9.12768	100.00000	9.10556			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	10.50367	100.00000	10.47088			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	7.92332	100.00000	7.90414			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	8.26897	100.00000	8.24893			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	8.76415	100.00000	8.74292			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	8.89423	100.00000	8.87268			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	8.92199	100.00000	8.90037			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	8.95488	100.00000	8.93319			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB09L On 20/04/2025 Spot Bond			100.00000	10.30163	100.00000	10.26947			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				103.37562		103.35281			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				100.76159		100.74024			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	59.87155	100.00000	59.72651			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				101.12622		101.10376			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				99.84637		99.82433			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				101.36767		101.34415			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				100.87822		100.85389			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				100.59918		100.57504			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				100.60863		100.58406			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.18610	100.00000	9.16385			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	4.91614	100.00000	4.90422			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA05L On 20/04/2024 Spot Bond			100.00000	8.81037	100.00000	8.78902			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	8.89557	100.00000	8.87402			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	8.81578	100.00000	8.79443			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	8.81559	100.00000	8.79424			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	10.20558	100.00000	10.17372			0.00	0	0
Total VPA09U SPOT									0.00	0	0
Total For VPA09U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.38385	100.00000	9.36111			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	4.70178	100.00000	4.69039			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	8.53409	100.00000	8.51342			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	8.68609	100.00000	8.66506			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	8.60281	100.00000	8.58198			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	8.60333	100.00000	8.58249			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	9.95839	100.00000	9.92729			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WRS2L On 25/11/2019 Spot Bond			100.00000	24.91358	100.00000	24.85323			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	248.97280	3.03000	248.94427		2,022,525,000,000.00		667,500,000	667,500,000
Total WS05 SPOT								2,022,525,000,000.00		667,500,000	667,500,000
Total For WS05								2,022,525,000,000.00		667,500,000	667,500,000
WSP3 On 28/05/2019 Spot Bond			7.64000	103.84501	7.67500	103.76429		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			7.87500	104.36893	7.93000	104.20765		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			8.13500	104.36340	8.19000	104.16002		94,551,478,000.00		11,622,800	5,811,400
Total WSP5 SPOT								94,551,478,000.00		11,622,800	5,811,400
Total For WSP5								94,551,478,000.00		11,622,800	5,811,400
WSP5/I On 28/05/2021 Spot Bond			100.00000	14.48349	100.00000	14.45161		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			7.02500	86.12711	7.06000	86.04792		0.00		0	0
Total Z083 SPOT								0.00		0	0
Total For Z083								0.00		0	0
Total for SPOT								90,698,855,792,323,500.00	173,467,943,300	471,331,452,803	
Total for SPOT :								90,698,855,792,323,500.00	173,467,943,300	471,331,452,803	
Total Futures								90,698,882,320,055,700.00	173,468,125,394	471,332,531,710	
Total Options								7,411,516.80	6,880	49,751	
Grand Total:								90,698,882,327,467,200.00	173,468,132,274	471,332,581,461	