



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/08/2017

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			10.80956	77.96199	10.80568	77.98567			128,637,283.50	1,650	2,000
ES33 On 02/11/2017 Bond Future			10.91273	75.60682	10.90866	75.63126			124,751,253.00	1,650	9,404
ES33 On 01/02/2018 Bond Future			11.02103	77.00994	11.01681	77.03487			0.00	0	0
ES33 On 03/05/2018 Bond Future			11.12688	74.66608	11.12249	74.69160			0.00	0	0
Total ES33 Future									253,388,536.50	3,300	11,404
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			1,648.20000	1.64820	1,671,880		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			1,585.19000	1.58519	1,608,870		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			1,711.29000	1.71129	1,734,970		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			1,516.22000	1.51622	1,540,660		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			1,454.36000	1.45436	1,478,800		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Put			1,392.58000	1.39258	1,417,020		0.00	0	0

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			0.00000	0.00000	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.00	Put			99.39000	0.09939	124,320		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.01	Put			40.24000	0.04024	65,170		0.00	0	0
ES33	On	01/02/2018	Bond Future	10.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	10.99	Put			158.62000	0.15862	183,550		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			448.51000	0.44851	422,990		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			506.08000	0.50608	480,560		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Call			563.58000	0.56358	538,060		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												253,388,536.50	3,300	11,404
ES42	On	03/08/2017	Bond Future			11.08463	80.71424	11.08578	80.70640			312,929,108.48	3,877	7,957
ES42	On	02/11/2017	Bond Future			11.18899	77.93869	11.19012	77.93111			302,168,301.13	3,877	7,887
ES42	On	01/02/2018	Bond Future			11.29492	79.38494	11.29610	79.37716			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.40373	76.61627	11.40493	76.60849			0.00	0	0
Total ES42 Future												615,097,409.61	7,754	15,844
Total For ES42												615,097,409.61	7,754	15,844
I2025	On	03/08/2017	Bond Future			127.50964	127.50964	127.47033	127.47033			116,543,810.96	914	1,914
I2025	On	02/11/2017	Bond Future			129.90559	129.90559	129.86690	129.86690			118,733,709.26	914	2,291
I2025	On	01/02/2018	Bond Future			131.02019	131.02019	130.98142	130.98142			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.55437	133.55437	133.51311	133.51311			0.00	0	0
Total I2025 Future												235,277,520.22	1,828	4,205
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			6,499.67000	6.49967	6,460,360		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			6,509.67000	6.50967	6,470,360		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			6,489.67000	6.48967	6,450,360		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			3,113.10000	3.11310	3,074,410		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			3,093.10000	3.09310	3,054,410		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			3,103.10000	3.10310	3,064,410		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			2,898.58000	2.89858	2,859,810		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			2,908.58000	2.90858	2,869,810		0.00	0	0

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			2,918.58000	2.91858	2,879,810		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			293.11000	0.29311	334,370		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			313.11000	0.31311	354,370		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			303.11000	0.30311	344,370		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												235,277,520.22	1,828	4,205
I2029	On	03/08/2017	Bond Future			99.44854	99.44854	99.45212	99.45212			0.00	0	0
I2029	On	02/11/2017	Bond Future			100.31565	100.31565	100.31464	100.31464			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			102.22025	102.22025	102.21985	102.21985			0.00	0	0
I2029	On	03/05/2018	Bond Future			103.16939	103.16939	103.16760	103.16760			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			104.03200	104.03200	104.03570	104.03570			0.00	0	6,133
I2033	On	02/11/2017	Bond Future			104.91463	104.91463	104.91956	104.91956			0.00	0	401
I2033	On	01/02/2018	Bond Future			106.90675	106.90675	106.91223	106.91223			0.00	0	0
I2033	On	03/05/2018	Bond Future			107.87591	107.87591	107.88014	107.88014			0.00	0	0
Total I2033 Future												0.00	0	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			9,094.30000	9.09430	9,098,000		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			9,104.30000	9.10430	9,108,000		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			9,084.30000	9.08430	9,088,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			5,160.44000	5.16044	5,165,370		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			5,170.44000	5.17044	5,175,370		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			5,150.44000	5.15044	5,155,370		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			2,747.77000	2.74777	2,753,250		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			2,727.77000	2.72777	2,733,250		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			2,737.77000	2.73777	2,743,250		0.00	0	0

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			180.14000	0.18014	175,910		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			170.14000	0.17014	165,910		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			190.14000	0.19014	185,910		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												0.00	0	6,534
I2038	On	03/08/2017	Bond Future			127.85074	127.85074	127.85551	127.85551			319,498,999.26	2,499	21,645
I2038	On	02/11/2017	Bond Future			130.25304	130.25304	130.25928	130.25928			325,502,346.96	2,499	8,002
I2038	On	01/02/2018	Bond Future			131.20511	131.20511	131.21222	131.21222			0.00	0	0
I2038	On	03/05/2018	Bond Future			133.74295	133.74295	133.74844	133.74844			0.00	0	0
Total I2038 Future												645,001,346.22	4,998	29,647
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			13,304.49000	13.30449	13,309,260		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			13,314.49000	13.31449	13,319,260		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			13,324.49000	13.32449	13,329,260		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			6,550.72000	6.55072	6,556,960		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			6,560.72000	6.56072	6,566,960		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			6,540.72000	6.54072	6,546,960		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			5,727.78000	5.72778	5,734,890		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			5,737.78000	5.73778	5,744,890		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			5,717.78000	5.71778	5,724,890		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			1,468.44000	1.46844	1,462,950		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			1,458.44000	1.45844	1,452,950		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			1,478.44000	1.47844	1,472,950		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												645,001,346.22	4,998	29,647
I2046	On	03/08/2017	Bond Future			125.15122	125.15122	125.02960	125.02960			125,151,220.00	1,000	14,798

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			125.92905	125.92905	125.79743	125.79743			125,929,050.00	1,000	11,185
I2046	On	01/02/2018	Bond Future			128.32015	128.32015	128.18668	128.18668			0.00	0	0
I2046	On	03/05/2018	Bond Future			129.18669	129.18669	129.04904	129.04904			0.00	0	0
Total I2046 Future												251,080,270.00	2,000	25,983
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			16,140.40000	16.14040	16,018,780		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			16,150.40000	16.15040	16,028,780		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			16,160.40000	16.16040	16,038,780		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			10,512.57000	10.51257	10,380,950		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			10,522.57000	10.52257	10,390,950		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			10,502.57000	10.50257	10,370,950		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			4,713.32000	4.71332	4,579,850		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			4,723.32000	4.72332	4,589,850		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			4,733.32000	4.73332	4,599,850		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			1,109.04000	1.10904	1,246,690		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			1,099.04000	1.09904	1,236,690		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			1,119.04000	1.11904	1,256,690		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												251,080,270.00	2,000	25,983
I2050	On	03/08/2017	Bond Future			130.47362	130.47362	130.47800	130.47800			209,801,580.96	1,608	22,839
I2050	On	02/11/2017	Bond Future			132.92524	132.92524	132.93113	132.93113			193,804,999.92	1,458	7,641
I2050	On	01/02/2018	Bond Future			133.75775	133.75775	133.76459	133.76459			0.00	0	0
I2050	On	03/05/2018	Bond Future			136.34491	136.34491	136.35012	136.35012			0.00	0	0
Total I2050 Future												403,606,580.88	3,066	30,480
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			18,752.00000	18.75200	18,756,380		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			18,762.00000	18.76200	18,766,380		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			18,742.00000	18.74200	18,746,380		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			11,728.87000	11.72887	11,734,760		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			11,738.87000	11.73887	11,744,760		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			11,718.87000	11.71887	11,724,760		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			6,475.41000	6.47541	6,482,250		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			6,485.41000	6.48541	6,492,250		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			6,465.41000	6.46541	6,472,250		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			730.12000	0.73012	724,910		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			720.12000	0.72012	714,910		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			740.12000	0.74012	734,910		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												403,606,580.88	3,066	30,480
R186	On	03/08/2017	Bond Future			8.61222	113.32708	8.61277	113.32332		7.44	2,765,180,752.00	24,400	53,284
R186	On	02/11/2017	Bond Future			8.65926	115.41301	8.65975	115.40973		7.30	2,615,720,458.64	22,664	171,685
R186	On	01/02/2018	Bond Future			8.70760	112.25450	8.70810	112.25123		7.43	0.00	0	198
R186	On	03/05/2018	Bond Future			8.75568	114.36531	8.75618	114.36212		7.30	0.00	0	0
Total R186 Future												5,380,901,210.64	47,064	225,167
R186	On	03/08/2017	Bond Future	8.90	Call			1,943.57000	1.94357	1,945,890	7.68	0.00	0	0
R186	On	03/08/2017	Bond Future	8.90	Put			1.65000	0.00165	0,210	7.68	0.00	0	0
R186	On	03/08/2017	Bond Future	8.75	Call			976.84000	0.97684	956,740	7.59	0.00	0	0
R186	On	03/08/2017	Bond Future	8.75	Put			43.39000	0.04339	19,530	7.59	1,679.58	86	3,654
R186	On	03/08/2017	Bond Future	9.50	Call			5,855.45000	5.85545	5,859,210	8.05	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			1.27000	0.00127	0,140	7.69	0.00	0	0
R186	On	03/08/2017	Bond Future	8.65	Call			451.96000	0.45196	401,490	7.53	0.00	0	0
R186	On	03/08/2017	Bond Future	8.65	Put			197.69000	0.19769	143,460	7.53	8,607.60	60	2,500
R186	On	03/08/2017	Bond Future	8.80	Call			1,287.72000	1.28772	1,280,050	7.62	0.00	0	0
R186	On	03/08/2017	Bond Future	8.80	Put			16.75000	0.01675	5,320	7.62	0.00	0	7,100
R186	On	03/08/2017	Bond Future	8.92	Put			0.97000	0.00097	0,100	7.69	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Call			2,607.53000	2.60753	2,611,200	7.74	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Put			0.09000	0.00009	0,000	7.74	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			2,142.88000	2.14288	2,145,970	7.70	0.00	0	0

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			0.74000	0.00074	0,070	7.70	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			2,009.98000	2.00998	2,012,610	7.69	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			0.00000	0.00000	0,000	8.05	0.00	0	6,500
R186	On	03/08/2017	Bond Future	9.35	Call			4,894.79000	4.89479	4,898,550	7.96	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000	7.96	0.00	0	733
R186	On	03/08/2017	Bond Future	8.85	Call			1,612.76000	1.61276	1,612,050	7.65	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			5.64000	0.00564	1,170	7.65	0.00	0	733
R186	On	03/08/2017	Bond Future	8.92	Call			2,076.42000	2.07642	2,079,310	7.69	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			1,079.00000	1.07900	1,069,220	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			2,018.53000	2.01853	2,011,400	7.30	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			1,417.45000	1.41745	1,407,040	7.30	0.00	0	2,500
R186	On	02/11/2017	Bond Future	8.89	Call			2,580.74000	2.58074	2,574,290	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			1,055.74000	1.05574	1,046,010	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Call			3,068.82000	3.06882	3,063,140	7.43	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			825.05000	0.82505	816,090	7.43	0.00	0	5,000
R186	On	02/11/2017	Bond Future	8.90	Call			2,623.46000	2.62346	2,617,080	7.38	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			1,032.86000	1.03286	1,023,200	7.38	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			2,538.35000	2.53835	2,531,850	7.37	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Call			3,330.34000	3.33034	3,326,160	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			1,638.19000	1.63819	1,630,740	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			3,370.71000	3.37071	3,366,560	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			1,614.62000	1.61462	1,607,200	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			3,290.20000	3.29020	3,285,990	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			1,662.03000	1.66203	1,654,550	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Put			3,098.75000	3.09875	3,090,660	7.33	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			1,729.38000	1.72938	1,724,560	7.33	0.00	0	1,460
R186	On	01/02/2018	Bond Future	7.75	Put			6,875.33000	6.87533	6,869,170	7.05	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			381.73000	0.38173	378,840	7.05	0.00	0	1,460
R186	On	01/02/2018	Bond Future	9.00	Call			0.00000	0.00000	3,447,710	7.57	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			0.00000	0.00000	1,560,640	7.57	9,675,968.00	6,200	6,200
R186	On	03/05/2018	Bond Future	8.92	Call			3,465.05000	3.46505	3,461,630	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			2,428.05000	2.42805	2,421,440	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			3,501.68000	3.50168	3,498,280	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			2,401.79000	2.40179	2,395,200	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,428.98000	3.42898	3,425,550	7.38	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			2,454.91000	2.45491	2,448,290	7.38	0.00	0	0
Total R186 Option												9,686,255.18	6,346	37,840
Total For R186												5,390,587,465.82	53,410	263,007
R197	On	03/08/2017	Bond Future			295.17005	295.17005	295.18106	295.18106			0.00	0	838
R197	On	02/11/2017	Bond Future			300.71649	300.71649	300.73075	300.73075			0.00	0	2,350

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	01/02/2018	Bond Future			299.37633	299.37633	299.39231	299.39231			0.00	0	0
R197	On	03/05/2018	Bond Future			305.16674	305.16674	305.17915	305.17915			0.00	0	0
Total R197 Future												0.00	0	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			12,878.94000	12.87894	12,889,950		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			12,888.94000	12.88894	12,899,950		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			12,868.94000	12.86894	12,879,950		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			4,439.25000	4.43925	4,453,510		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			4,419.25000	4.41925	4,433,510		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			4,429.25000	4.42925	4,443,510		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			2,287.69000	2.28769	2,303,670		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			2,267.69000	2.26769	2,283,670		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			2,277.69000	2.27769	2,293,670		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			719.15000	0.71915	706,740		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			739.15000	0.73915	726,740		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			729.15000	0.72915	716,740		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	3,188
R202	On	03/08/2017	Bond Future			236.90103	236.90103	236.90911	236.90911			519,287,057.76	2,192	19,703
R202	On	02/11/2017	Bond Future			241.35233	241.35233	241.36307	241.36307			527,837,545.71	2,187	15,219
R202	On	01/02/2018	Bond Future			242.19045	242.19045	242.20270	242.20270			0.00	0	0
R202	On	03/05/2018	Bond Future			246.87482	246.87482	246.88418	246.88418			0.00	0	0
Total R202 Future												1,047,124,603.47	4,379	34,922
R202	On	03/08/2017	Bond Future	258.36	Put			21,450.89000	21.45089	21,458,970		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			21,460.89000	21.46089	21,468,970		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			21,440.89000	21.44089	21,448,970		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	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
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			12,536.93000	12.53693	12,547,670		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			12,546.93000	12.54693	12,557,670		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			12,526.93000	12.52693	12,537,670		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			6,867.30000	6.86730	6,879,550		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			6,877.30000	6.87730	6,889,550		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			6,857.30000	6.85730	6,869,550		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			585.82000	0.58582	595,180		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			595.82000	0.59582	605,180		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			605.82000	0.60582	615,180		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												1,047,124,603.47	4,379	34,922
R2023	On	03/08/2017	Bond Future			7.96142	102.44686	7.95174	102.48947		4.90	1,386,720,696.96	13,536	28,136
R2023	On	02/11/2017	Bond Future			7.99265	100.40421	7.98228	100.44815		4.45	1,386,582,140.10	13,810	34,713
R2023	On	01/02/2018	Bond Future			8.02564	102.26764	8.01464	102.31238		4.47	0.00	0	0
R2023	On	03/05/2018	Bond Future			8.04927	100.26040	8.03755	100.30612		4.45	0.00	0	0
Total R2023 Future												2,773,302,837.06	27,346	62,849
R2023	On	03/08/2017	Bond Future	8.59	Call			2,761.64000	2.76164	2,719,030	5.12	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			0.00000	0.00000	0,000	5.12	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,804.15000	2.80415	2,761,540	5.13	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			0.00000	0.00000	0,000	5.13	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			2,719.10000	2.71910	2,676,490	5.12	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			0.00000	0.00000	0,000	5.12	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			174.53000	0.17453	178,030	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,662.60000	2.66260	2,622,030	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			168.74000	0.16874	172,110	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,592.04000	2.59204	2,551,720	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			180.37000	0.18037	183,990	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,627.30000	2.62730	2,586,860	4.62	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,027.35000	2.02735	1,994,980	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			794.68000	0.79468	807,050	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,054.11000	2.05411	2,021,550	4.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	01/02/2018	Bond Future	8.33	Put			781.39000	0.78139	793,570	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			2,001.02000	2.00102	1,968,830	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			808.42000	0.80842	820,970	4.57	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,107.40000	2.10740	2,077,040	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			1,128.38000	1.12838	1,143,740	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,059.79000	2.05979	2,029,760	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			1,157.89000	1.15789	1,173,580	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			2,083.36000	2.08336	2,053,170	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			1,142.89000	1.14289	1,158,420	4.53	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												2,773,302,837.06	27,346	62,849
R2030	On	03/08/2017	Bond Future			9.16247	91.63122	9.16809	91.59240			755,682,671.34	8,247	38,086
R2030	On	02/11/2017	Bond Future			9.21611	93.31781	9.22186	93.27870			758,953,748.73	8,133	26,755
R2030	On	01/02/2018	Bond Future			9.27148	91.04488	9.27742	91.00512			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.32993	92.75675	9.33606	92.71638			0.00	0	0
Total R2030 Future												1,514,636,420.07	16,380	64,841
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			1,108.63000	1.10863	1,147,450		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			1,176.50000	1.17650	1,215,320		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			1,244.29000	1.24429	1,283,110		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			865.78000	0.86578	904,890		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			932.86000	0.93286	971,970		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			798.62000	0.79862	837,730		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			616.64000	0.61664	656,400		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			682.90000	0.68290	722,660		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			749.10000	0.74910	788,860		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	03/05/2018	Bond Future	9.50	Call			1,070.69000	1.07069	1,111,060		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			1,135.44000	1.13544	1,175,810		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			1,005.87000	1.00587	1,046,240		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 Option									0.00	0	0
Total For R2030									1,514,636,420.07	16,380	64,841
R2032 On 03/08/2017 Bond Future			9.37272	94.06432	9.37841	94.02236		10.62	638,790,797.12	6,791	12,287
R2032 On 02/11/2017 Bond Future			9.43200	91.63899	9.43781	91.59676		11.10	635,974,590.60	6,940	31,663
R2032 On 01/02/2018 Bond Future			9.49253	93.33958	9.49853	93.29659		10.71	0.00	0	0
R2032 On 03/05/2018 Bond Future			9.55201	90.93736	9.55820	90.89364		11.10	0.00	0	0
Total R2032 Future									1,274,765,387.72	13,731	43,950
R2032 On 03/08/2017 Bond Future	9.44	Call			635.29000	0.63529	608,480	10.77	0.00	0	0
R2032 On 03/08/2017 Bond Future	9.44	Put			182.93000	0.18293	114,160	10.77	0.00	0	0
R2032 On 03/08/2017 Bond Future	9.45	Call			686.83000	0.68683	664,220	10.78	0.00	0	0
R2032 On 03/08/2017 Bond Future	9.45	Put			161.33000	0.16133	96,760	10.78	0.00	0	0
R2032 On 03/08/2017 Bond Future	9.43	Call			585.74000	0.58574	554,970	10.76	0.00	0	0
R2032 On 03/08/2017 Bond Future	9.43	Put			206.61000	0.20661	133,880	10.76	0.00	0	0
R2032 On 02/11/2017 Bond Future	9.49	Call			2,247.55000	2.24755	2,259,530	11.10	0.00	0	0
R2032 On 02/11/2017 Bond Future	9.49	Put			1,869.43000	1.86943	1,839,180	11.10	0.00	0	0
R2032 On 02/11/2017 Bond Future	9.50	Call			2,286.08000	2.28608	2,298,310	11.10	0.00	0	0
R2032 On 02/11/2017 Bond Future	9.50	Put			1,835.76000	1.83576	1,805,760	11.10	0.00	0	0
R2032 On 02/11/2017 Bond Future	9.48	Call			2,209.39000	2.20939	2,221,130	11.09	0.00	0	0
R2032 On 02/11/2017 Bond Future	9.48	Put			1,903.54000	1.90354	1,873,050	11.09	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.56	Call			3,067.53000	3.06753	3,083,110	10.76	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.56	Put			2,628.73000	2.62873	2,601,320	10.76	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.57	Call			3,105.72000	3.10572	3,121,480	10.76	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.57	Put			2,595.82000	2.59582	2,568,590	10.76	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.55	Call			3,029.31000	3.02931	3,044,720	10.75	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.55	Put			2,661.69000	2.66169	2,634,110	10.75	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.71	Call			4,087.61000	4.08761	4,106,100	11.27	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.71	Put			3,024.83000	3.02483	2,999,600	11.27	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.72	Call			4,126.86000	4.12686	4,145,490	11.28	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.72	Put			2,994.69000	2.99469	2,969,600	11.28	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.70	Call			4,048.53000	4.04853	4,066,880	11.26	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.70	Put			3,055.21000	3.05521	3,029,840	11.26	0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									1,274,765,387.72	13,731	43,950
R2035 On 03/08/2017 Bond Future			9.63287	97.51129	9.62857	97.54564			529,681,327.28	5,432	2,636
R2035 On 02/11/2017 Bond Future			9.69745	94.80758	9.69295	94.84305			616,628,500.32	6,504	10,813
R2035 On 01/02/2018 Bond Future			9.76465	96.56715	9.76001	96.60322			0.00	0	0
R2035 On 03/05/2018 Bond Future			9.82706	93.88202	9.82224	93.91900			0.00	0	0
Total R2035 Future									1,146,309,827.60	11,936	13,449
R2035 On 03/08/2017 Bond Future	9.52	Put			873.61000	0.87361	907,960		0.00	0	0
R2035 On 03/08/2017 Bond Future	9.50	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	9.50	Put			1,035.88000	1.03588	1,070,230		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			954.69000	0.95469	989,040		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			737.25000	0.73725	772,720		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			657.51000	0.65751	692,980		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			817.09000	0.81709	852,560		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			233.77000	0.23377	269,840		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Put			155.77000	0.15577	191,840		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			77.87000	0.07787	113,940		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			593.90000	0.59390	556,920		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			669.86000	0.66986	632,880		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			517.85000	0.51785	480,870		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												1,146,309,827.60	11,936	13,449
R2037	On	03/08/2017	Bond Future			9.71274	89.66299	9.70842	89.69737		12.59	831,803,558.23	9,277	23,820
R2037	On	02/11/2017	Bond Future			9.77320	91.31336	9.76869	91.34883		12.67	832,047,336.32	9,112	57,552
R2037	On	01/02/2018	Bond Future			9.83558	88.75287	9.83092	88.78906		12.80	0.00	0	160
R2037	On	03/05/2018	Bond Future			9.90042	90.42166	9.89560	90.45863		12.67	0.00	0	0
Total R2037 Future												1,663,850,894.55	18,389	81,532
R2037	On	03/08/2017	Bond Future	9.57	Call			71.69000	0.07169	32,320	12.49	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			1,184.27000	1.18427	1,179,280	12.49	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			83.63000	0.08363	39,820	12.50	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			1,115.11000	1.11511	1,105,680	12.50	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			61.16000	0.06116	26,030	12.48	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			1,254.95000	1.25495	1,254,200	12.48	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			1,938.91000	1.93891	1,910,480	12.62	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			2,800.44000	2.80044	2,807,480	12.62	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			1,974.28000	1.97428	1,945,640	12.63	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			2,756.01000	2.75601	2,762,840	12.63	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			1,903.72000	1.90372	1,875,510	12.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	02/11/2017	Bond Future	9.65	Put			2,845.17000	2.84517	2,852,430	12.61	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			3,162.38000	3.16238	3,135,170	12.85	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			3,325.14000	3.32514	3,334,120	12.85	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			3,201.68000	3.20168	3,174,340	12.86	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			3,286.58000	3.28658	3,295,430	12.86	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			3,241.23000	3.24123	3,213,740	12.87	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			3,248.38000	3.24838	3,257,080	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,394.44000	4.39444	4,366,830	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			3,674.66000	3.67466	3,684,020	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,312.49000	4.31249	4,285,110	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			3,744.44000	3.74444	3,754,030	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,353.38000	4.35338	4,325,890	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			3,709.41000	3.70941	3,718,890	12.87	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												1,663,850,894.55	18,389	81,532
R204	On	03/08/2017	Bond Future			7.12829	102.15368	7.12784	102.15426		0.97	976,078,412.40	9,555	25,143
R204	On	02/11/2017	Bond Future			7.04809	104.03393	7.04703	104.03506		0.50	2,186,481,106.81	21,017	22,179
R204	On	01/02/2018	Bond Future			6.90985	101.92628	6.90846	101.92744		0.67	0.00	0	0
R204	On	03/05/2018	Bond Future			6.62692	103.84293	6.62469	103.84428		0.50	0.00	0	0
Total R204 Future												3,162,559,519.21	30,572	47,322
R204	On	03/08/2017	Bond Future	7.76	Call			813.69000	0.81369	813,110	1.03	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			0.00000	0.00000	0,000	1.03	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			826.48000	0.82648	825,900	1.03	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			0.00000	0.00000	0,000	1.03	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			800.89000	0.80089	800,310	1.03	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			0.00000	0.00000	0,000	1.03	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			747.80000	0.74780	746,650	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			0.45000	0.00045	0,430	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			758.32000	0.75832	757,170	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			0.40000	0.00040	0,380	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			737.26000	0.73726	736,120	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			0.49000	0.00049	0,480	0.55	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			380.46000	0.38046	379,170	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			86.14000	0.08614	86,010	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			386.74000	0.38674	385,450	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			84.07000	0.08407	83,940	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			374.21000	0.37421	372,920	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			88.25000	0.08825	88,120	0.69	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			356.11000	0.35611	354,850	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			75.37000	0.07537	75,460	0.51	0.00	0	0

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	7.10	Call			360.81000	0.36081	359,550	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			74.05000	0.07405	74,140	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			351.43000	0.35143	350,180	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			76.71000	0.07671	76,810	0.51	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												3,162,559,519.21	30,572	47,322
R2040	On	03/08/2017	Bond Future			9.87286	92.36345	9.87357	92.35749		13.23	32,327,207.50	350	13,328
R2040	On	02/11/2017	Bond Future			9.93616	94.06347	9.93683	94.05791		13.34	32,922,214.50	350	931
R2040	On	01/02/2018	Bond Future			10.00151	91.30382	10.00221	91.29809		13.48	0.00	0	0
R2040	On	03/05/2018	Bond Future			10.06929	93.02051	10.06999	93.01485		13.34	0.00	0	0
Total R2040 Future												65,249,422.00	700	14,259
R2040	On	03/08/2017	Bond Future	9.61	Put			2,264.76000	2.26476	2,251,930	13.15	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			10.90000	0.01090	2,650	13.15	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			2,179.59000	2.17959	2,165,380	13.15	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			13.36000	0.01336	3,510	13.16	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			2,094.95000	2.09495	2,079,140	13.16	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			8.85000	0.00885	1,980	13.15	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			1,504.61000	1.50461	1,494,060	13.15	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			3,934.63000	3.93463	3,918,520	13.15	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			1,535.21000	1.53521	1,524,630	13.16	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			3,878.76000	3.87876	3,862,620	13.16	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,566.02000	1.56602	1,555,400	13.17	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			3,823.23000	3.82323	3,807,050	13.17	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,012.90000	3.01290	3,006,220	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			4,022.74000	4.02274	4,010,330	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,050.87000	3.05087	3,044,210	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			3,977.40000	3.97740	3,965,010	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			2,975.18000	2.97518	2,968,500	13.40	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			4,068.46000	4.06846	4,056,050	13.40	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,280.78000	4.28078	4,275,900	13.39	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			4,361.64000	4.36164	4,351,100	13.39	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			4,322.15000	4.32215	4,317,280	13.40	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			4,322.07000	4.32207	4,311,540	13.40	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,363.38000	4.36338	4,358,530	13.41	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			4,282.47000	4.28247	4,271,960	13.41	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												65,249,422.00	700	14,259
R2044	On	03/08/2017	Bond Future			9.89277	89.53022	9.89346	89.52438		13.84	190,341,247.72	2,126	18,198
R2044	On	02/11/2017	Bond Future			9.95399	91.17817	9.95465	91.17264		13.99	193,844,789.42	2,126	20,614
R2044	On	01/02/2018	Bond Future			10.01711	88.49009	10.01779	88.48446		14.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	03/05/2018	Bond Future			10.08245	90.15383	10.08313	90.14827		13.99	0.00	0	0
Total R2044 Future												384,186,037.14	4,252	38,812
R2044	On	03/08/2017	Bond Future	9.62	Put			2,376.27000	2.37627	2,364,920	13.61	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			8.58000	0.00858	1,890	13.62	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			2,289.42000	2.28942	2,276,890	13.62	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			10.60000	0.01060	2,540	13.62	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			2,203.06000	2.20306	2,189,160	13.62	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			6.91000	0.00691	1,400	13.61	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			1,541.00000	1.54100	1,530,210	13.80	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			3,981.68000	3.98168	3,965,360	13.80	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			1,572.07000	1.57207	1,561,250	13.80	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			3,925.08000	3.92508	3,908,730	13.80	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			1,510.49000	1.51049	1,499,740	13.79	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			4,038.98000	4.03898	4,022,700	13.79	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			3,081.10000	3.08110	3,074,230	14.06	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			4,065.49000	4.06549	4,052,990	14.06	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			3,119.53000	3.11953	3,112,680	14.07	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			4,019.63000	4.01963	4,007,150	14.07	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			3,042.92000	3.04292	3,036,040	14.05	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			4,111.75000	4.11175	4,099,240	14.05	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			4,465.84000	4.46584	4,460,820	14.08	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			4,328.00000	4.32800	4,317,420	14.08	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			4,507.95000	4.50795	4,502,950	14.09	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			4,288.57000	4.28857	4,278,010	14.09	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			4,423.91000	4.42391	4,418,870	14.07	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			4,367.73000	4.36773	4,357,130	14.07	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												384,186,037.14	4,252	38,812
R2048	On	03/08/2017	Bond Future			9.85776	93.17266	9.85845	93.16665		13.67	33,914,848.24	364	62,034
R2048	On	02/11/2017	Bond Future			9.91987	90.45241	9.92053	90.44674		14.51	33,919,653.75	375	64,240
R2048	On	01/02/2018	Bond Future			9.98420	92.13110	9.98487	92.12541		13.95	0.00	0	170
R2048	On	03/05/2018	Bond Future			10.04400	89.42597	10.04467	89.42034		14.51	0.00	0	0
Total R2048 Future												67,834,501.99	739	126,444
R2048	On	03/08/2017	Bond Future	9.57	Call			5.41000	0.00541	0,980	13.56	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			2,579.37000	2.57937	2,568,930	13.56	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			6.76000	0.00676	1,340	13.57	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			2,489.30000	2.48930	2,477,870	13.57	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			4.31000	0.00431	0,710	13.56	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			2,669.85000	2.66985	2,660,240	13.56	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			1,627.90000	1.62790	1,616,770	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	9.65	Put			4,010.11000	4.01011	3,993,310	14.29	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Call			1,660.38000	1.66038	1,649,220	14.30	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Put			3,952.53000	3.95253	3,935,700	14.30	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Call			1,595.82000	1.59582	1,584,730	14.28	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Put			4,068.25000	4.06825	4,051,490	14.28	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Call			3,295.49000	3.29549	3,288,430	13.89	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Put			4,021.95000	4.02195	4,009,200	13.89	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Call			3,335.87000	3.33587	3,328,830	13.90	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Put			3,976.19000	3.97619	3,963,460	13.90	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.89	Call			3,255.35000	3.25535	3,248,290	13.88	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.89	Put			4,068.11000	4.06811	4,055,360	13.88	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Call			4,576.57000	4.57657	4,571,390	14.57	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Put			4,447.89000	4.44789	4,437,080	14.57	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Call			4,619.62000	4.61962	4,614,450	14.57	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Put			4,407.18000	4.40718	4,396,380	14.57	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Call			4,533.70000	4.53370	4,528,500	14.56	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Put			4,488.92000	4.48892	4,478,090	14.56	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									67,834,501.99	739	126,444
R207 On 03/08/2017 Bond Future			7.38002	100.18042	7.36995	100.20247		1.85	1,654,078,914.62	16,511	26,830
R207 On 02/11/2017 Bond Future			7.36369	102.02436	7.35212	102.04734		1.40	1,654,222,973.04	16,214	22,937
R207 On 01/02/2018 Bond Future			7.33837	100.27660	7.32519	100.30002		1.52	0.00	0	0
R207 On 03/05/2018 Bond Future			7.30486	102.16219	7.28949	102.18621		1.40	0.00	0	0
Total R207 Future									3,308,301,887.66	32,725	49,767
R207 On 03/08/2017 Bond Future	8.40	Call			2,223.57000	2.22357	2,201,520	2.03	0.00	0	0
R207 On 03/08/2017 Bond Future	8.40	Put			0.00000	0.00000	0,000	2.03	0.00	0	0
R207 On 03/08/2017 Bond Future	8.41	Call			2,244.85000	2.24485	2,222,800	2.03	0.00	0	0
R207 On 03/08/2017 Bond Future	8.41	Put			0.00000	0.00000	0,000	2.03	0.00	0	0
R207 On 03/08/2017 Bond Future	8.39	Call			2,202.29000	2.20229	2,180,240	2.03	0.00	0	0
R207 On 03/08/2017 Bond Future	8.39	Put			0.00000	0.00000	0,000	2.03	0.00	0	0
R207 On 03/08/2017 Bond Future	8.19	Put			0.00000	0.00000	0,000	2.02	0.00	0	0
R207 On 03/08/2017 Bond Future	8.19	Call			1,775.35000	1.77535	1,753,300	2.02	0.00	0	51
R207 On 02/11/2017 Bond Future	8.03	Call			1,349.50000	1.34950	1,327,160	1.53	0.00	0	0
R207 On 02/11/2017 Bond Future	8.03	Put			14.28000	0.01428	14,920	1.53	0.00	0	0
R207 On 02/11/2017 Bond Future	8.04	Call			1,368.23000	1.36823	1,345,850	1.53	0.00	0	0
R207 On 02/11/2017 Bond Future	8.04	Put			13.48000	0.01348	14,080	1.53	0.00	0	0
R207 On 02/11/2017 Bond Future	8.05	Call			1,387.03000	1.38703	1,364,620	1.53	0.00	0	0
R207 On 02/11/2017 Bond Future	8.05	Put			12.76000	0.01276	13,330	1.53	0.00	0	0
R207 On 01/02/2018 Bond Future	7.60	Call			733.77000	0.73377	717,060	1.58	0.00	0	0
R207 On 01/02/2018 Bond Future	7.60	Put			246.96000	0.24696	253,670	1.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/02/2018	Bond Future	7.61	Call			746.07000	0.74607	729,250	1.58	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			241.61000	0.24161	248,210	1.58	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			758.47000	0.75847	741,520	1.58	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			236.36000	0.23636	242,830	1.58	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			771.69000	0.77169	755,530	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			319.00000	0.31900	326,860	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			751.09000	0.75109	735,130	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			329.48000	0.32948	337,540	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			761.19000	0.76119	745,130	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			324.04000	0.32404	332,000	1.45	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												3,308,301,887.66	32,725	49,818
R208	On	03/08/2017	Bond Future			7.53568	99.92071	7.52580	99.95125		2.99	979,822,482.26	9,806	21,376
R208	On	02/11/2017	Bond Future			7.54244	98.35893	7.53156	98.39055		2.51	977,589,405.27	9,939	21,234
R208	On	01/02/2018	Bond Future			7.54690	100.18431	7.53506	100.21650		2.57	0.00	0	0
R208	On	03/05/2018	Bond Future			7.54092	98.66675	7.52788	98.69972		2.51	0.00	0	0
Total R208 Future												1,957,411,887.53	19,745	42,610
R208	On	03/08/2017	Bond Future	8.32	Put			0.00000	0.00000	0,000	3.20	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			2,358.26000	2.35826	2,327,720	3.19	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			0.00000	0.00000	0,000	3.19	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			2,388.26000	2.38826	2,357,720	3.19	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			0.00000	0.00000	0,000	3.19	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			2,418.25000	2.41825	2,387,710	3.20	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,933.90000	1.93390	1,903,620	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			42.24000	0.04224	43,580	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,960.36000	1.96036	1,930,020	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			40.32000	0.04032	41,600	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,907.57000	1.90757	1,877,360	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			44.31000	0.04431	45,720	2.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,232.64000	1.23264	1,209,210	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			407.55000	0.40755	416,310	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,251.15000	1.25115	1,227,570	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			399.15000	0.39915	407,760	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,213.99000	1.21399	1,190,720	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			415.82000	0.41582	424,740	2.64	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,242.42000	1.24242	1,220,460	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			582.26000	0.58226	593,270	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,210.51000	1.21051	1,188,830	2.55	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			600.52000	0.60052	611,810	2.55	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,226.41000	1.22641	1,204,590	2.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2018	Bond Future	7.78	Put			591.33000	0.59133	602,480	2.56	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												1,957,411,887.53	19,745	42,610
R209	On	03/08/2017	Bond Future			9.59760	73.39952	9.59324	73.42868		12.53	1,264,453,531.04	17,227	56,365
R209	On	02/11/2017	Bond Future			9.65439	71.60150	9.64985	71.63154		13.33	1,267,346,550.00	17,700	34,886
R209	On	01/02/2018	Bond Future			9.71207	72.93023	9.70739	72.96088		12.82	0.00	0	0
R209	On	03/05/2018	Bond Future			9.76865	71.15211	9.76382	71.18341		13.33	0.00	0	0
Total R209 Future												2,531,800,081.04	34,927	91,251
R209	On	03/08/2017	Bond Future	9.44	Call			43.51000	0.04351	17,520	12.49	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			1,079.84000	1.07984	1,083,010	12.49	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			51.42000	0.05142	22,020	12.50	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			1,019.44000	1.01944	1,019,200	12.50	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			36.62000	0.03662	13,830	12.49	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			1,141.37000	1.14137	1,147,740	12.49	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,580.04000	1.58004	1,556,350	13.20	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			2,312.83000	2.31283	2,319,180	13.20	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,521.64000	1.52164	1,498,320	13.19	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			2,389.06000	2.38906	2,395,780	13.19	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			4,961.34000	4.96134	4,979,280	12.89	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			456.96000	0.45696	444,860	12.89	0.00	0	4,100
R209	On	02/11/2017	Bond Future	10.00	Call			3,272.68000	3.27268	3,242,670	13.56	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			1,010.55000	1.01055	1,010,580	13.56	0.00	0	3,360
R209	On	02/11/2017	Bond Future	9.53	Call			1,550.68000	1.55068	1,527,170	13.20	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			2,350.74000	2.35074	2,357,270	13.20	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Call			6,167.92000	6.16792	6,136,060	14.10	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			275.70000	0.27570	273,880	14.10	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			2,270.93000	2.27093	2,243,750	13.33	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			1,612.60000	1.61260	1,615,460	13.33	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			9,887.64000	9.88764	9,915,520	12.74	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			42.85000	0.04285	40,690	12.74	0.00	0	2,800
R209	On	01/02/2018	Bond Future	9.73	Call			2,725.11000	2.72511	2,701,820	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,577.24000	2.57724	2,584,600	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,658.98000	2.65898	2,635,920	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,641.88000	2.64188	2,649,470	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Call			2,691.94000	2.69194	2,668,770	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,609.41000	2.60941	2,616,890	12.80	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			3,584.75000	3.58475	3,561,600	13.42	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			3,029.43000	3.02943	3,037,580	13.42	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,619.28000	3.61928	3,596,030	13.43	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,999.95000	2.99995	3,008,000	13.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2018	Bond Future	9.84	Call			3,550.37000	3.55037	3,527,310	13.41	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			3,059.15000	3.05915	3,067,390	13.41	0.00	0	0
Total R209 Option												0.00	0	18,060
Total For R209												2,531,800,081.04	34,927	109,311
R210	On	03/08/2017	Bond Future			184.72661	184.72661	184.73339	184.73339			273,395,382.80	1,480	55
R210	On	02/11/2017	Bond Future			185.81205	185.81205	185.80735	185.80735			275,001,834.00	1,480	2,234
R210	On	01/02/2018	Bond Future			189.33999	189.33999	189.33616	189.33616			0.00	0	0
R210	On	03/05/2018	Bond Future			190.55334	190.55334	190.54707	190.54707			0.00	0	0
Total R210 Future												548,397,216.80	2,960	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			11,556.61000	11.55661	11,563,390		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			11,566.61000	11.56661	11,573,390		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			11,546.61000	11.54661	11,553,390		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			6,262.65000	6.26265	6,257,950		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			6,272.65000	6.27265	6,267,950		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			6,282.65000	6.28265	6,277,950		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			3,033.84000	3.03384	3,030,010		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			3,043.84000	3.04384	3,040,010		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			3,023.84000	3.02384	3,020,010		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			912.93000	0.91293	906,660		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			892.93000	0.89293	886,660		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			902.93000	0.90293	896,660		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												548,397,216.80	2,960	2,289
R212	On	03/08/2017	Bond Future			148.29395	148.29395	148.29967	148.29967			148,293,950.00	1,000	2,258
R212	On	02/11/2017	Bond Future			151.08047	151.08047	151.08780	151.08780			151,080,470.00	1,000	3,812
R212	On	01/02/2018	Bond Future			151.88909	151.88909	151.89730	151.89730			0.00	0	0
R212	On	03/05/2018	Bond Future			154.82687	154.82687	154.83330	154.83330			0.00	0	0
Total R212 Future												299,374,420.00	2,000	6,070

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	153.35	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Put			5,050.33000	5.05033	5,056,050		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Put			5,060.33000	5.06033	5,066,050		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			5,040.33000	5.04033	5,046,050		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			1,322.20000	1.32220	1,329,530		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			1,332.20000	1.33220	1,339,530		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			1,312.20000	1.31220	1,319,530		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			2,812.70000	2.81270	2,820,910		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			2,792.70000	2.79270	2,800,910		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			2,802.70000	2.80270	2,810,910		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			543.30000	0.54330	536,870		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			533.30000	0.53330	526,870		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			553.30000	0.55330	546,870		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												299,374,420.00	2,000	6,070
R213	On	03/08/2017	Bond Future			9.25250	85.84828	9.25313	85.84405		10.36	680,175,922.44	7,923	40,684
R213	On	02/11/2017	Bond Future			9.30889	83.88026	9.30947	83.87643		10.88	680,101,148.08	8,108	27,970
R213	On	01/02/2018	Bond Future			9.36760	85.43699	9.36819	85.43314		10.50	0.00	0	0
R213	On	03/05/2018	Bond Future			9.42139	83.49362	9.42199	83.48977		10.88	0.00	0	0
Total R213 Future												1,360,277,070.52	16,031	68,654
R213	On	03/08/2017	Bond Future	9.34	Call			692.05000	0.69205	652,200	10.43	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			112.44000	0.11244	68,360	10.43	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			743.61000	0.74361	707,000	10.44	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			97.63000	0.09763	56,790	10.44	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			642.12000	0.64212	599,140	10.42	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			128.94000	0.12894	81,730	10.42	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			1,994.03000	1.99403	1,986,190	10.96	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			1,726.59000	1.72659	1,714,920	10.96	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			2,029.25000	2.02925	2,021,440	10.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/11/2017	Bond Future	9.36	Put			1,696.01000	1.69601	1,684,370	10.96	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			1,959.15000	1.95915	1,951,290	10.95	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			1,757.58000	1.75758	1,745,890	10.95	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			2,746.99000	2.74699	2,742,090	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			2,410.22000	2.41022	2,401,470	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			2,781.80000	2.78180	2,776,930	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			2,380.25000	2.38025	2,371,530	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,712.38000	2.71238	2,707,470	10.63	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			2,440.47000	2.44047	2,431,710	10.63	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			3,697.21000	3.69721	3,693,630	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,752.98000	2.75298	2,745,550	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			3,732.96000	3.73296	3,729,390	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			2,725.48000	2.72548	2,718,060	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			3,661.61000	3.66161	3,658,010	11.12	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,780.71000	2.78071	2,773,260	11.12	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												1,360,277,070.52	16,031	68,654
R214	On	03/08/2017	Bond Future			9.78266	72.81452	9.78332	72.80998		13.24	520,551,003.48	7,149	27,819
R214	On	02/11/2017	Bond Future			9.84231	70.86009	9.84293	70.85588		14.18	520,538,221.14	7,346	20,488
R214	On	01/02/2018	Bond Future			9.90402	72.17520	9.90466	72.17089		13.59	0.00	0	0
R214	On	03/05/2018	Bond Future			9.96125	70.23594	9.96189	70.23168		14.18	0.00	0	0
Total R214 Future												1,041,089,224.62	14,495	48,307
R214	On	03/08/2017	Bond Future	9.52	Call			5.51000	0.00551	1,120	13.10	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			1,853.61000	1.85361	1,844,680	13.10	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			6.89000	0.00689	1,530	13.11	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			1,783.36000	1.78336	1,773,460	13.11	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			4.38000	0.00438	0,810	13.10	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			1,924.23000	1.92423	1,916,120	13.10	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			1,265.49000	1.26549	1,256,920	13.93	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			3,020.63000	3.02063	3,007,850	13.93	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,291.36000	1.29136	1,282,770	13.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			2,975.75000	2.97575	2,962,950	13.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,239.95000	1.23995	1,231,410	13.93	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,065.95000	3.06595	3,053,200	13.93	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,564.79000	2.56479	2,559,320	13.67	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			3,069.96000	3.06996	3,060,180	13.67	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,597.71000	2.59771	2,592,260	13.68	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			3,034.87000	3.03487	3,025,110	13.68	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,532.07000	2.53207	2,526,590	13.66	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			3,105.36000	3.10536	3,095,570	13.66	0.00	0	0

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	9.98	Call			3,507.35000	3.50735	3,503,360	14.17	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			3,386.89000	3.38689	3,378,640	14.17	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			3,540.82000	3.54082	3,536,850	14.17	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			3,354.00000	3.35400	3,345,770	14.17	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,474.02000	3.47402	3,470,020	14.16	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			3,420.03000	3.42003	3,411,770	14.16	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214											1,041,089,224.62	14,495	48,307	
Total for Bond											31,940,510,368.23	327,663	1,247,101	
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract 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 R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
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

Contract 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 R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 03/08/2017 GOVI			562.28600	562.28600	562.32000	562.32000				0.00	0	34
GOVI On 02/11/2017 GOVI			572.63400	572.63400	572.67100	572.67100				0.00	0	493
GOVI On 01/02/2018 GOVI			583.26300	583.26300	583.30100	583.30100				0.00	0	0
GOVI On 03/05/2018 GOVI			594.23400	594.23400	594.27400	594.27400				0.00	0	0
Total GOVI Future										0.00	0	527
GOVI On 03/08/2017 GOVI	561.10	Call			12,200.00000	1.22000	11,860,000			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			12,100.00000	1.21000	11,760,000			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			12,300.00000	1.23000	11,960,000			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			2,210.00000	0.22100	1,840,000			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			2,110.00000	0.21100	1,740,000			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			2,310.00000	0.23100	1,940,000			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			22,710.00000	2.27100	22,330,000			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			22,610.00000	2.26100	22,230,000			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			22,810.00000	2.28100	22,430,000			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			40,040.00000	4.00400	39,640,000			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			39,940.00000	3.99400	39,540,000			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			39,840.00000	3.98400	39,440,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	527
Total for GOVI										0.00	0	527
AL37 On 03/08/2017 Index Future			546.62000	546.62000	546.82100	546.82100				0.00	0	0
AL37 On 02/11/2017 Index Future			556.68000	556.68000	556.88700	556.88700				0.00	0	0
AL37 On 01/02/2018 Index Future			567.01300	567.01300	567.22400	567.22400				0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL37	On	03/05/2018	Index Future			577.67800	577.67800	577.89400	577.89400			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	03/08/2017	Index Future			628.75700	628.75700	628.73400	628.73400			0.00	0	0
AL7T	On	02/11/2017	Index Future			640.32700	640.32700	640.30800	640.30800			0.00	0	0
AL7T	On	01/02/2018	Index Future			652.21300	652.21300	652.19400	652.19400			0.00	0	0
AL7T	On	03/05/2018	Index Future			664.48100	664.48100	664.46200	664.46200			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			563.42100	563.42100	563.44300	563.44300			0.00	0	88
ALBI	On	02/11/2017	Index Future			573.78900	573.78900	573.81500	573.81500			0.00	0	594
ALBI	On	01/02/2018	Index Future			584.44000	584.44000	584.46600	584.46600			0.00	0	0
ALBI	On	03/05/2018	Index Future			595.43300	595.43300	595.46000	595.46000			0.00	0	0
Total ALBI Future												0.00	0	682
Total For ALBI												0.00	0	682
IGOV	On	03/08/2017	Index Future			246.49000	246.49000	246.48700	246.48700			4,929,800.00	2	758
IGOV	On	02/11/2017	Index Future			251.12000	251.12000	251.11900	251.11900			0.00	0	864
IGOV	On	01/02/2018	Index Future			255.88800	255.88800	255.88900	255.88900			0.00	0	0
IGOV	On	03/05/2018	Index Future			260.83800	260.83800	260.83600	260.83600			0.00	0	0
Total IGOV Future												4,929,800.00	2	1,622
Total For IGOV												4,929,800.00	2	1,622
Total for Index												4,929,800.00	2	2,304
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			94.65888	94.65888	94.64353	94.64353			0.00	0	0
10Y ST	On	16/03/2026	Interest Rate Swap			91.68849	91.68849	91.66532	91.66532			0.00	0	0

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	15/06/2026	Interest Rate Swap			90.46203	90.46203	90.43607	90.43607			0.00	0	0
10Y ST On	21/09/2026	Interest Rate Swap			92.64797	92.64797	92.62759	92.62759			0.00	0	0
10Y ST On	21/12/2026	Interest Rate Swap			96.44722	96.44722	96.44168	96.44168			0.00	0	0
10Y ST On	15/03/2027	Interest Rate Swap			95.01931	95.01931	95.03053	95.03053			0.00	0	0
10Y ST On	21/06/2027	Interest Rate Swap			97.10333	97.10333	97.12974	97.12974			0.00	0	0
10Y ST On	20/09/2027	Interest Rate Swap			100.83872	100.83872	100.87125	100.87125			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			99.61253	99.61253	99.61254	99.61254			0.00	0	0
1Y STN On	21/12/2017	Interest Rate Swap			99.76149	99.76149	99.75555	99.75555			0.00	0	0
1Y STN On	15/03/2018	Interest Rate Swap			99.63629	99.63629	99.63172	99.63172			0.00	0	0
1Y STN On	21/06/2018	Interest Rate Swap			99.70067	99.70067	99.69733	99.69733			0.00	0	0
1Y STN On	20/09/2018	Interest Rate Swap			99.79713	99.79713	99.80104	99.80104			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			99.79313	99.79313	99.78759	99.78759			0.00	0	0
2Y STN On	16/03/2018	Interest Rate Swap			98.91435	98.91435	98.90888	98.90888			0.00	0	0
2Y STN On	15/06/2018	Interest Rate Swap			98.39451	98.39451	98.39096	98.39096			0.00	0	0
2Y STN On	21/09/2018	Interest Rate Swap			98.26257	98.26257	98.26664	98.26664			0.00	0	0
2Y STN On	21/12/2018	Interest Rate Swap			98.56000	98.56000	98.57000	98.57000			0.00	0	0
2Y STN On	15/03/2019	Interest Rate Swap			98.87527	98.87527	98.89155	98.89155			0.00	0	0
2Y STN On	21/06/2019	Interest Rate Swap			99.19983	99.19983	99.21478	99.21478			0.00	0	0
2Y STN On	20/09/2019	Interest Rate Swap			99.55400	99.55400	99.56450	99.56450			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			95.56855	95.56855	95.58909	95.58909			0.00	0	0
5Y STN On	16/03/2021	Interest Rate Swap			94.78058	94.78058	94.79930	94.79930			0.00	0	0
5Y STN On	15/06/2021	Interest Rate Swap			93.96725	93.96725	93.98486	93.98486			0.00	0	0
5Y STN On	21/09/2021	Interest Rate Swap			94.13082	94.13082	94.14546	94.14546			0.00	0	0
5Y STN On	21/12/2021	Interest Rate Swap			96.31257	96.31257	96.32346	96.32346			0.00	0	51
5Y STN On	15/03/2022	Interest Rate Swap			96.43095	96.43095	96.43902	96.43902			0.00	0	0
5Y STN On	21/06/2022	Interest Rate Swap			97.62027	97.62027	97.62569	97.62569			0.00	0	0
5Y STN On	20/09/2022	Interest Rate Swap			99.82361	99.82361	99.82995	99.82995			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 :											31,945,440,168.23	327,665	1,252,483
AA05	On	22/03/2019	Spot Bond		8.65000	104.30722	8.65000	104.28322			0.00	0	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 AA05 SPOT									0.00	0	700,000,000
Total For AA05									0.00	0	700,000,000
AA06 On 15/04/2021 Spot Bond				97.91688		97.89206			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	12.62597	100.00000	12.59538			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			9.63500	102.40927	9.62500	102.41341			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	109.36900	10.00000	109.34100			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				102.06845		102.04554			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				101.98854		101.96401			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			9.13000	100.66883	9.13000	100.64442		27,390,000,000,000.00	3,000,000,000	1,500,000,000	
Total AB013 SPOT								27,390,000,000,000.00	3,000,000,000	1,500,000,000	
Total For AB013								27,390,000,000,000.00	3,000,000,000	1,500,000,000	
AB014L On 19/11/2019 Spot Bond			100.00000	25.97893	100.00000	25.91599		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	102.22246	10.84000	102.19313		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	19.25986	100.00000	19.21320		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	21.84628	100.00000	21.79739		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	104.69027	11.37000	104.65881		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	17.11223	100.00000	17.07077				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	104.91897	11.81000	101.94803				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	12.47240	100.00000	12.44219				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	15.16424	100.00000	15.12750				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	20.24020	100.00000	20.20857				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	16.04776	100.00000	16.00888				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	20.31251	100.00000	20.26707				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	12.51311	100.00000	12.48833				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	14.81564	100.00000	14.77975				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	110.18700	10.00000	110.15800				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	264.10514	4.53000	264.04787				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	12.31488	100.00000	12.27643				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN0 On 17/03/2018 Spot Bond				101.44667		101.42455				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				102.42906		102.40583				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				101.21294		101.18818				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				99.81199		99.78881				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				100.40153		100.37853				0.00	0	500,000,000
Total ABFN12 SPOT										0.00	0	500,000,000
Total For ABFN12										0.00	0	500,000,000
ABFN1 On 14/05/2020 Spot Bond				100.46973		102.64216				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				99.77318		101.99403				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				100.20185		100.17988				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				100.05237		100.02972				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				102.15843		102.13606				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				101.02864		101.00408				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				101.59338		101.57048				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2 On 30/05/2022 Spot Bond				101.64720		101.62347				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				101.69204		101.66762				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				101.60109		101.57631				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.13000	103.16589	11.13000	103.13553				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				96.79408		99.27403				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				100.55810		100.52916				0.00	0	64,000,000
Total ABK11 SPOT										0.00	0	64,000,000
Total For ABK11										0.00	0	64,000,000
ABK12 On 20/05/2022 Spot Bond				95.25824		95.22726				0.00	2,600,000,000	3,600,000,000
Total ABK12 SPOT										0.00	2,600,000,000	3,600,000,000
Total For ABK12										0.00	2,600,000,000	3,600,000,000
ABK2 On 24/05/2018 Spot Bond			10.08000	101.39332	10.08000	101.36623				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				98.93223		98.90373				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	46.75868	100.00000	46.64541				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				101.20688		101.17835				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	66.66907	100.00000	66.50757				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				98.26951		98.18206				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	39.67254	100.00000	39.57644				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				101.65021		101.62413				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				98.08664		98.05742				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				95.07201		95.04356				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				97.98417		97.95582				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			6.44000	147.87049	6.44000	147.83107				0.00	0	8,000,000
Total ABKI01 SPOT										0.00	0	8,000,000
Total For ABKI01										0.00	0	8,000,000
ABKI02 On 05/06/2020 Spot Bond			6.44000	130.12334	6.44000	130.08852				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	15.54097	100.00000	15.51510				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			7.70000	109.08029	7.70000	109.04748				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	7.17792	100.00000	7.16598				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			8.49000	110.15309	8.49500	110.08949				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.11413	100.00000	9.09322				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				87.47450		87.43127				0.00	1,200,000,000	1,200,000,000
Total ABKS1 SPOT										0.00	1,200,000,000	1,200,000,000
Total For ABKS1										0.00	1,200,000,000	1,200,000,000
ABN05 On 18/04/2021 Spot Bond			3.73000	184.80673	3.73000	184.77064				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			8.03625	96.29021	8.03625	96.26988				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			8.03625	96.29021	8.03625	96.26988				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			3.46000	119.36253	3.46500	119.29930				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	172.50898	3.24000	172.47753				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			3.16000	219.55394	3.16000	219.51439				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			9.57000	95.57233	9.56000	95.58847				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				101.63307		101.56943				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				133.40000		133.30000				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			10.01500	104.14525	10.01500	104.11745				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.71000	96.28245	8.70000	96.28966			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			10.56000	100.88597	10.56000	100.85762			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				101.37147		101.34709			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				100.09920		100.01624			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			8.34000	104.65178	8.34000	104.62854			0.00	0	0
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.83500	104.82633	8.82500	104.83281		10,955,400,000,000.00	1,240,000,000	620,000,000	
Total ABS11 SPOT								10,955,400,000,000.00	1,240,000,000	620,000,000	
Total For ABS11								10,955,400,000,000.00	1,240,000,000	620,000,000	
ABS12 On 14/05/2020 Spot Bond			8.96000	102.76174	8.95000	102.76154		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.18183	9.20000	102.15686		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			9.41500	103.11051	9.40500	103.12279		0.00	0	0	
Total ABS13 SPOT								0.00	0	0	
Total For ABS13								0.00	0	0	
ABS14 On 11/11/2020 Spot Bond			8.67500	103.87002	8.66500	103.87435		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.25000	104.33828	9.24000	104.35422			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			9.91000	105.06438	9.91000	105.03677			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.89500	107.12919	9.89500	107.10108		27,706,000,000,000.00	2,800,000,000	1,400,000,000	
Total ABS17 SPOT								27,706,000,000,000.00	2,800,000,000	1,400,000,000	
Total For ABS17								27,706,000,000,000.00	2,800,000,000	1,400,000,000	
ABS18 On 26/09/2023 Spot Bond			9.42000	105.40544	9.41000	105.42554		0.00	0	0	
Total ABS18 SPOT								0.00	0	0	
Total For ABS18								0.00	0	0	
ABS6 On 01/06/2020 Spot Bond			8.63000	100.35619	8.62000	100.35751		0.00	0	0	
Total ABS6 SPOT								0.00	0	0	
Total For ABS6								0.00	0	0	
ABS7 On 11/09/2026 Spot Bond			9.96000	96.63464	9.96000	96.60912		76,891,200,000,000.00	7,720,000,000	60,000,000	
Total ABS7 SPOT								76,891,200,000,000.00	7,720,000,000	60,000,000	
Total For ABS7								76,891,200,000,000.00	7,720,000,000	60,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.19643	100.00000	12.16959		0.00	0	0	
Total ABS7/R186 SPOT								0.00	0	0	
Total For ABS7/R186								0.00	0	0	
ABS12 On 07/12/2023 Spot Bond			3.72000	275.74669	3.72000	275.69288		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS14 On 31/01/2022 Spot Bond			2.94000	145.09972	2.94000	145.07449		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.07361	100.00000	0.07342		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	57.10467	100.00000	56.96633		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				90.76828		90.72275		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	110.18700	10.00000	110.15800				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL09€ On 20/12/2018 Spot Bond				101.23111		101.20535				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL09€ On 20/06/2020 Spot Bond				101.26125		101.23480				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				101.27333		101.24661				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				101.24902		101.22285				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10€ On 20/12/2017 Spot Bond				101.19459		101.16964				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10€ On 20/12/2019 Spot Bond			8.98000	103.37804	8.97000	103.37459				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				210.77617		210.75397				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				210.84454		210.82170				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				101.21881		101.19332				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14€ On 25/11/2020 Spot Bond			10.00000	110.18700	10.00000	110.15800				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond				101.22248		101.19691				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	103.78409	10.23000	103.75596				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			9.26000	102.09567	9.26000	102.07042				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				101.21899		101.19350				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				101.15809		101.13397				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				102.32550		102.30129				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				101.24748		101.22307				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				101.21273		101.18737				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				101.22723		101.20155				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				101.24304		101.21700				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				101.24679		101.22067				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				101.24679		101.22067				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				101.19459		101.16964				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.26749		101.24090				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				101.26749		101.24090				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				146.79700		146.78124				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				149.25588		149.23970				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				101.12524		101.10186				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				101.71596		101.69422				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				101.14829		101.12439				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				100.90145		100.87672				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				93.78927		93.76067				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				101.13489		101.11129				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				101.13369		101.11012				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				101.20788		101.18264				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				99.83284		99.80883				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.23444		100.20830				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.23108		100.20532				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				101.20299		101.17786				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				101.18473		101.16001				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				101.28068		101.25327				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	64.28150	100.00000	64.12577				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	64.28150	100.00000	64.12577				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				101.88961		101.86350				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				101.64962		101.62356				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	56.09307	100.00000	55.95719				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				100.48270		100.45813				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF2B: On 18/10/2018 Spot Bond				100.49637		100.47098				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				100.54185		100.51376				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				100.46906		100.44530				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				100.47362		100.44959				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				100.58733		100.55655				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				100.56463		100.53520				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.75005		100.70960				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				100.68240		100.64597				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	44.58906	100.00000	44.47408			286,249,910,000,000.00	12,862,499,100	12,862,499,100	
Total AHL01U SPOT									16,249,910,000,000.00	12,862,499,100	12,862,499,100	
Total For AHL01U									16,249,910,000,000.00	12,862,499,100	12,862,499,100	
AHL1A1 On 15/04/2020 Spot Bond			100.00000	16.86365	100.00000	16.82017			438,748,220,000,000.00	244,387,482,200	244,387,482,200	
Total AHL1AU SPOT									18,748,220,000,000.00	244,387,482,200	244,387,482,200	
Total For AHL1AU									18,748,220,000,000.00	244,387,482,200	244,387,482,200	
AHY2U On 08/07/2026 Spot Bond			100.00000	11.10993	100.00000	11.08129			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	9.05189	100.00000	9.02855			0.00	0	0	
Total AIG2U SPOT									0.00	0	0	
Total For AIG2U									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01 On 15/03/2019 Spot Bond			8.48000	103.44296	8.48000	103.41962			0.00	0	0
Total AIR01 SPOT									0.00	0	0
Total For AIR01									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			10.15000	109.56039	10.15000	109.53076			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.31000	101.36187	9.30000	101.38642		1,027,824,000,000.00		110,400,000	55,200,000
Total AIR04 SPOT								1,027,824,000,000.00		110,400,000	55,200,000
Total For AIR04								1,027,824,000,000.00		110,400,000	55,200,000
AIR04U On 26/10/2029 Spot Bond			100.00000	14.46903	100.00000	14.43701			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			10.65000	97.30158	10.65000	97.27415			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	175.15449	3.51000	175.12130			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF01 On 26/09/2017 Spot Bond				101.18055		101.15941			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				101.65896		101.05239			0.00	340,000,000	170,000,000
Total APF02 SPOT									0.00	340,000,000	170,000,000
Total For APF02									0.00	340,000,000	170,000,000
APF03 On 07/08/2018 Spot Bond				100.07523		100.05280			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				100.36542		100.33915			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	84.80573	100.00000	84.61472			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	82.27719	100.00000	82.09755			0.00	0	0
Total AS120U SPOT									0.00	0	0
Total For AS120U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS126L On 19/02/2019 Spot Bond			100.00000	33.76322	100.00000	33.68144			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	33.69178	100.00000	33.61016			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	4.32511	100.00000	4.31899			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	0.11687	100.00000	0.11674			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	13.79156	100.00000	13.75816			0.00	0	0
Total AS167U SPOT									0.00	0	0
Total For AS167U									0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	22.33007	100.00000	22.27598			0.00	0	0
Total AS168U SPOT									0.00	0	0
Total For AS168U									0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	31.93629	100.00000	31.85892			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				101.15815		101.13403			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			3.41000	238.34662	3.41000	238.30207			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				100.10205		100.07543			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				99.74497		99.69003			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				99.85105		99.82626			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			3.42500	212.45758	3.42500	212.41781			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0
Total For ASN048									0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN051 SPOT									0.00	0	0
Total For ASN051									0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.50387		100.47954			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				100.28683		100.26085			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				100.17846		100.15249			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				100.10044		100.01637			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				99.58581		99.58434			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN06: On 01/06/2018 Spot Bond				101.59109		101.56770			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				101.21595		101.19299			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				99.93129		99.90835			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				95.63700		95.78680			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				101.35358		101.32505			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08: On 20/09/2020 Spot Bond				101.17005		101.14566			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				101.37866		101.35414			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				100.88024		100.85369			0.00	0	10,200,000
Total ASN083 SPOT									0.00	0	10,200,000
Total For ASN083									0.00	0	10,200,000
ASN08: On 03/09/2020 Spot Bond				101.73110		101.70366			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				101.00143		100.97757			0.00	0	0
Total ASN086 SPOT									0.00	0	0
Total For ASN086									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN087 On 01/10/2020 Spot Bond				118.55395		118.82824			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0
ASN088 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
ASN090 On 08/10/2018 Spot Bond				100.67212		100.64797			0.00	0	0
Total ASN090 SPOT									0.00	0	0
Total For ASN090									0.00	0	0
ASN091 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
ASN092 On 21/10/2020 Spot Bond				100.35417		100.32871			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN094 On 27/10/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN094 SPOT									0.00	0	0
Total For ASN094									0.00	0	0
ASN096 On 10/11/2020 Spot Bond				99.85909		99.83551			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									0.00	0	0
ASN099 On 20/12/2020 Spot Bond				74.19477		74.18377			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				101.66343		101.63845			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				101.20067		101.17559			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				101.51928		101.49455			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.19415		100.16977			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				101.51021		101.47815			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				101.17947		101.15487			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				101.86937		101.84474			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				101.86189		101.83748			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN130 On 24/02/2019 Spot Bond				101.83996		101.81574			0.00	0	0
Total ASN130 SPOT									0.00	0	0
Total For ASN130									0.00	0	0
ASN131 On 03/03/2019 Spot Bond				101.56821		101.54353			0.00	0	0
Total ASN131 SPOT									0.00	0	0
Total For ASN131									0.00	0	0
ASN132 On 03/03/2019 Spot Bond				101.55597		101.53150			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0
ASN134 On 20/12/2020 Spot Bond				101.49808		101.46630			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN135 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
ASN136 On 31/12/2018 Spot Bond				86.64000		86.58000			0.00	0	0
Total ASN136 SPOT									0.00	0	0
Total For ASN136									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN13: On 31/01/2022 Spot Bond			3.67000	140.73894	3.67000	140.71174			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				86.64000		86.58000			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				103.53981		103.51499			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
Total For ASN145									0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	99.97460			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				100.00000	0.00000	99.97460			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			3.71500	140.47511	3.71500	140.44779			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				108.28672		108.28561			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				101.69771		101.67219			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	159.03486	4.14000	159.00203			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				99.90376		99.87969				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				101.99440		101.96987				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
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				101.26743		101.24085				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17(On 22/11/2021 Spot Bond				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				101.59500		101.57113				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				101.33077		101.30276			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				100.58613		100.56434			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				101.38063		101.35837			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				101.29449		101.27066			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				101.81390		100.30758			0.00	0	0
Total ASN191 SPOT									0.00	0	0
Total For ASN191									0.00	0	0
ASN19(On 30/06/2022 Spot Bond				100.25378		100.22813			0.00	0	0
Total ASN194 SPOT									0.00	0	0
Total For ASN194									0.00	0	0
ASN19(On 31/01/2038 Spot Bond			3.60000	106.31996	3.60000	106.29960			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				100.19324		98.89915			0.00	0	0
Total ASN196 SPOT									0.00	0	0
Total For ASN196									0.00	0	0
ASN38(On 20/12/2017 Spot Bond			100.00000	90.43533	100.00000	90.21794			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	90.45750	100.00000	90.24006			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	90.35774	100.00000	90.14054			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN50I On 16/03/2018 Spot Bond			100.00000	61.78767	100.00000	61.63798			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	13.99237	100.00000	6.11671			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	41.44043	100.00000	41.34004			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				101.26846		101.24604			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			8.63000	104.58863	8.63000	104.56450			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				101.45892		101.43561			0.00	299,000,000	1,772,000,000
Total BAW17 SPOT									0.00	299,000,000	1,772,000,000
Total For BAW17									0.00	299,000,000	1,772,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	44.73502	100.00000	44.62665			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				101.40435		101.38043			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.41500	101.95009	9.40500	101.95266		18,830,000,000,000.00	2,000,000,000	1,000,000,000	
Total BAW19 SPOT								18,830,000,000,000.00	2,000,000,000	1,000,000,000	
Total For BAW19								18,830,000,000,000.00	2,000,000,000	1,000,000,000	
BAW21 On 24/03/2022 Spot Bond			9.38500	103.00562	9.37500	103.01684			0.00	0	0
Total BAW21 SPOT									0.00	0	0
Total For BAW21									0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	103.31961	9.30000	103.29409			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				101.51927		101.49453			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW23 On 15/10/2017 Spot Bond			100.00000	85.35111	100.00000	85.15625			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				101.42461		101.40047			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				99.90844		99.88547			0.00	0	0
Total BAW25 SPOT									0.00	0	0
Total For BAW25									0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	12.20084	100.00000	12.16274			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	9.82281	100.00000	9.79214			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				101.55403		101.52918			0.00	0	0
Total BAW28 SPOT									0.00	0	0
Total For BAW28									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				101.16062		101.13772			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			7.84000	103.65638	7.84000	103.63439			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			11.49000	100.74849	11.49000	100.71735			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				101.16754		101.13612			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				101.13897		101.10837			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				101.16244		101.13117			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA35 On 31/03/2018 Spot Bond				100.61832		100.58489			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				99.51193		99.51193			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				100.23914		100.20584			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				100.06687		100.06687			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				101.16278		101.13151			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				101.16289		101.13161			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				101.21229		101.17919			0.00	0	0
Total BAYA51 SPOT									0.00	0	0
Total For BAYA51									0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				101.24273		101.20914			0.00	0	0
Total BAYA52 SPOT									0.00	0	0
Total For BAYA52									0.00	0	0
BAYA53 On 30/09/2017 Spot Bond				100.99799		100.97148			0.00	0	0
Total BAYA53 SPOT									0.00	0	0
Total For BAYA53									0.00	0	0
BAYA54 On 30/09/2019 Spot Bond				101.24286		101.20927			0.00	0	0
Total BAYA54 SPOT									0.00	0	0
Total For BAYA54									0.00	0	0
BAYA55 On 31/03/2018 Spot Bond				101.31673		101.29149			0.00	0	0
Total BAYA55 SPOT									0.00	0	0
Total For BAYA55									0.00	0	0
BAYA57 On 31/03/2022 Spot Bond				101.28024		101.24557			0.00	0	0
Total BAYA57 SPOT									0.00	0	0
Total For BAYA57									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA58 On 30/06/2020 Spot Bond				101.24279		101.20920				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			13.09000	101.43105	13.08000	101.43158				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			12.33500	101.38495	12.32500	101.38808				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond				101.24276		101.20917				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				101.46767		101.42755				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				101.46748		101.42736				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				101.46757		101.42745				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				106.64439		106.60542				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond				101.51440		101.47293				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	20.34593	100.00000	20.29664				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	18.51709	100.00000	18.47222				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	11.43030	100.00000	11.40261				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.43030	100.00000	11.40261			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	13.81978	100.00000	13.78630			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.97460	100.00000	11.94560			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BC120L On 02/08/2017 Spot Bond			100.00000	99.45504	100.00000	99.72678			0.00	0	0
Total BC120U SPOT									0.00	0	0
Total For BC120U									0.00	0	0
BC121L On 24/11/2017 Spot Bond			100.00000	79.69549	100.00000	79.52877			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				100.61749		100.59356			0.00	0	0
Total BCJ10 SPOT									0.00	0	0
Total For BCJ10									0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				99.78754		101.87833			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	103.13155	8.65000	103.10782			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				100.41145		100.38833			0.00	0	0
Total BCJ13 SPOT									0.00	0	0
Total For BCJ13									0.00	0	0
BD020€ On 28/04/2028 Spot Bond			8.63000	181.44019	8.63000	181.39820			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD020€ On 02/03/2028 Spot Bond			8.63000	181.95178	8.63000	181.90966			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD030€ On 18/04/2028 Spot Bond			9.01500	96.30939	9.01500	96.28619			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BEER0 On 28/03/2018 Spot Bond			7.88000	102.01410	7.88000	101.99268				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.24633	100.00000	10.22150				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	8.86689	100.00000	8.84541				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	8.86689	100.00000	8.84541				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	9.40667	100.00000	9.38388				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	9.58659	100.00000	9.56337				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	12.58536	100.00000	12.55487				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	17.38338	100.00000	17.34126				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				103.34711		103.32003				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			10.33000	103.24124	10.32000	103.23311				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				101.97366		101.94790				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			10.38000	99.26162	10.37000	99.25535				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL05 On 04/09/2020 Spot Bond			10.93500	105.80447	10.92500	105.79968				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				102.99778		102.96962				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			11.56500	105.84143	11.55500	105.84699				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				101.82857		101.79947				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			10.93500	105.14530	10.92500	105.14121				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				99.90905		99.87878				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.31500	106.36531	11.30500	106.36409				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				103.95643		103.92679				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			11.35500	106.55935	11.34500	106.55886				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				100.02952		100.00000				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				101.44087		101.41109				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				102.23298		102.20317				0.00	0	5,300,000,000
Total BGL16 SPOT										0.00	0	5,300,000,000
Total For BGL16										0.00	0	5,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGR04 On 28/02/2018 Spot Bond				103.76370		103.73973			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				101.78464		101.76226			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				100.09576		100.07167			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			8.53000	101.39289	8.53000	101.36975		37,532,000,000,000.00	4,400,000,000	2,220,000,000	
Total BID06 SPOT								17,532,000,000,000.00	4,400,000,000	2,220,000,000	
Total For BID06								17,532,000,000,000.00	4,400,000,000	2,220,000,000	
BID07 On 30/06/2020 Spot Bond				100.90896		100.88491			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				100.92784		100.90324			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BPPF01 On 22/03/2018 Spot Bond				101.02456		101.00246			0.00	0	0
Total BPPF01 SPOT									0.00	0	0
Total For BPPF01									0.00	0	0
BPPF02 On 22/03/2020 Spot Bond				101.10589		101.08188			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				102.77260		102.74455			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				99.93697		99.91596			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				99.93686		99.91581			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				99.72680		99.70578			0.00	0	0
Total BTC177 SPOT									0.00	0	0
Total For BTC177									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC171 On 22/08/2017 Spot Bond				99.62267		99.60170			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				99.43352		99.41254			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				99.32884		99.30787			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				99.20465		99.18372			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				99.05702		99.03607			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				98.82203		98.80100			0.00	0	0
Total BTC183 SPOT									0.00	0	0
Total For BTC183									0.00	0	0
BTC184 On 06/10/2017 Spot Bond				98.67573		98.65471			0.00	0	0
Total BTC184 SPOT									0.00	0	0
Total For BTC184									0.00	0	0
BTC185 On 13/10/2017 Spot Bond				98.52810		98.50707			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				101.00637		100.98173			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				101.03707		101.01160			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				101.95241		101.92844			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BWZJ19 On 10/11/2019 Spot Bond				99.85827		99.83457			0.00	0	0
Total BWZJ19 SPOT									0.00	0	0
Total For BWZJ19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BWZJ2 On 10/11/2021 Spot Bond				99.85423		99.82985				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	12.19851	100.00000	12.16896				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	12.13482	100.00000	12.10542				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	12.23035	100.00000	12.20072				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	12.23035	100.00000	12.20072				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	61.10601	100.00000	60.95798				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	18.79353	100.00000	18.74801				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			14.83000	101.19848	14.83000	101.15914				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				101.06110		101.08607				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			12.63000	98.66340	12.63000	98.63057				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				101.92034		101.88828				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			12.13000	103.04006	12.13000	103.00655				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL20 On 14/12/2019 Spot Bond				101.15448		101.12231			0.00	400,000,000	200,000,000
Total CBL20 SPOT									0.00	400,000,000	200,000,000
Total For CBL20									0.00	400,000,000	200,000,000
CBL22 On 06/05/2020 Spot Bond			9.63500	99.36328	9.62500	99.36122			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				102.11252		102.08685			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				100.04955		100.02465			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond				99.90431		99.88028			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			9.93500	106.29304	9.92500	106.29651			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond				102.16520		102.14092			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			10.43500	110.63036	10.43500	110.59962			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.43500	107.32917	10.43500	107.29935		15,450,061,000,000.00	1,480,600,000	390,300,000	
Total CCT02 SPOT								15,450,061,000,000.00	1,480,600,000	390,300,000	
Total For CCT02								15,450,061,000,000.00	1,480,600,000	390,300,000	
CCT03 On 15/03/2025 Spot Bond			10.51000	107.63035	10.51000	107.60039			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.94000	101.30070	9.94000	101.27432		29,820,000,000,000.00	3,000,000,000	3,000,000,000	
Total CCT04 SPOT								29,820,000,000,000.00	3,000,000,000	3,000,000,000	
Total For CCT04								29,820,000,000,000.00	3,000,000,000	3,000,000,000	
CGR14 On 13/02/2018 Spot Bond				101.09472		101.07069			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR14 On 25/11/2020 Spot Bond			10.00000	110.18710	10.00000	110.15840			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				101.30927		101.28046			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				100.32984		100.29981			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	55.74670	100.00000	67.19095			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	64.64508	100.00000	64.48848			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	60.26323	100.00000	60.11724			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.80211		100.77006			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				99.88463		99.85579			0.00	0	0
Total CGR23 SPOT									0.00	0	0
Total For CGR23									0.00	0	0
CGR24 On 08/02/2021 Spot Bond				101.30720		101.27624			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				101.22667		101.19616			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				102.22918		102.19896			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				99.90943		99.88673			0.00	0	0
Total CGR28 SPOT									0.00	0	0
Total For CGR28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR29 On 08/02/2021 Spot Bond				99.88060		99.85083			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				100.99091		100.96667			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				100.49054		100.45994			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				101.05458		101.02644			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				101.09239		101.06316			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				101.92560		101.89806			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond				103.63176		103.60302			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	33.51611	100.00000	33.43492			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				100.11147		100.02486			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				100.11423		100.02694			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				100.11885		100.03046			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	24.02646	100.00000	23.96826			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLA2U On 21/11/2019 Spot Bond			100.00000	24.02646	100.00000	23.96826				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	24.02646	100.00000	23.96826				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	26.57082	100.00000	26.50645				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	100.91539	10.11000	100.88835				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	140.74081	3.14000	140.71548				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.64000	137.40131	3.64000	137.37486				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	110.18700	10.00000	110.15800				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	110.18700	10.00000	110.15800				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			13.50000	98.49114	13.50000	98.45560				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2018 Spot Bond			9.35000	104.14787	9.35000	104.12158				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			9.06000	104.29598	9.06000	104.27088				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN288 On 10/08/2017 Spot Bond				99.86430		99.84155				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				101.71532		101.69129				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	110.18700	10.00000	110.15800				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				101.31262		101.28502				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				101.48208		101.45612				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				156.41166		156.41166				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				154.57365		154.57365				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				155.72905		155.72905				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				99.74529		102.22124				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.85000	96.93425	10.84000	96.94458				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.37000	98.40271	11.36000	98.41255				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN317 On 20/03/2023 Spot Bond				101.33085		101.30285			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN318 On 14/11/2022 Spot Bond				99.75065		102.17756			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.10801		100.02302			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.27329	8.80500	102.24934			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN325 On 20/06/2018 Spot Bond				101.23969		101.21373			0.00	0	0
Total CLN325 SPOT									0.00	0	0
Total For CLN325									0.00	0	0
CLN326 On 20/06/2018 Spot Bond				101.25795		101.23158			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN327 On 20/06/2023 Spot Bond				101.32834		101.30038			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				101.42181		101.39569			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				101.36499		101.33622			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
CLN340 On 20/12/2018 Spot Bond				102.22789		102.19722			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				101.41332		101.38345			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN344 On 20/12/2018 Spot Bond				101.13369		101.11012			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				100.38525		100.35806			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.16815		100.14365			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				100.10161		100.01729			0.00	0	0
Total CLN358 SPOT									0.00	0	0
Total For CLN358									0.00	0	0
CLN360 On 20/03/2019 Spot Bond				101.10695		101.08398			0.00	0	0
Total CLN360 SPOT									0.00	0	0
Total For CLN360									0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.03000	106.37715	10.02000	106.39726			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN363 On 20/03/2024 Spot Bond				101.18904		101.16422			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0
CLN364 On 06/08/2023 Spot Bond				99.91673		99.88900			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.17000	108.40945	12.16000	108.42038			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN366 On 06/08/2023 Spot Bond				99.91350		99.88471			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.20000	102.10107	12.19000	102.11001			0.00	0	0
Total CLN367 SPOT									0.00	0	0
Total For CLN367									0.00	0	0
CLN369 On 06/08/2023 Spot Bond				98.19266		98.16385			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN37(On 26/07/2022 Spot Bond				100.23963		100.21293				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				83.57873		83.54967				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				101.17379		101.14931				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				101.19448		101.16954				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN37(On 20/06/2019 Spot Bond				101.19463		101.16969				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37(On 20/03/2021 Spot Bond			9.33500	105.30175	9.32500	105.30620				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37(On 20/06/2019 Spot Bond				97.88830		97.85678				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37(On 20/03/2024 Spot Bond			10.98000	101.91281	10.98000	101.88322				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.00000	104.06699	11.00000	104.03671				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				101.31590		101.28822				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.96000	104.80012	11.95000	104.81428				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38(On 20/09/2024 Spot Bond				101.42288		101.39279				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN386 On 20/03/2021 Spot Bond				101.19435		101.16941			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.25265		100.22447			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				101.26151		101.23506			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN393 On 20/12/2019 Spot Bond				96.40000		96.40000			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond				101.20056		101.17548			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN395 On 02/03/2018 Spot Bond				101.56941		101.54595			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN396 On 20/03/2020 Spot Bond				101.28590		101.25890			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN397 On 20/06/2020 Spot Bond				102.06594		102.03253			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN398 On 14/11/2022 Spot Bond				99.75924		102.10766			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN399 On 14/11/2022 Spot Bond				99.76058		102.09674			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				101.20045		101.17537			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN404 On 21/02/2018 Spot Bond				102.32102		102.29093			0.00	0	0
Total CLN404 SPOT									0.00	0	0
Total For CLN404									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN406 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
CLN407 On 20/06/2020 Spot Bond				101.20653		101.18132				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.56418		100.53474				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				101.31596		101.28828				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				101.32204		101.29422				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.56644		100.53687				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				101.30381		101.27641				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				101.53440		101.50179				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				101.36455		101.33577				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.59584		100.56451				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 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
CLN418 On 23/09/2020 Spot Bond				101.28113		101.25224				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN419 On 20/12/2020 Spot Bond				101.42529		101.39515				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 18/04/2028 Spot Bond			7.01000	48.42152	7.01000	48.41253				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				101.43743		101.40701				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 26/01/2021 Spot Bond				100.31086		100.27614				0.00	0	150,000,000
Total CLN422 SPOT										0.00	0	150,000,000
Total For CLN422										0.00	0	150,000,000
CLN423 On 20/12/2020 Spot Bond				110.54730		110.54730				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				106.51000		106.51000				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				107.56110		107.56110				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond				104.25017		104.22240				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN427 On 20/12/2018 Spot Bond				107.33250		107.33250				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN428 On 15/11/2020 Spot Bond				102.20440		102.17864				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				101.67982		101.64392				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN43(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
CLN43 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
CLN43 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
CLN43 On 20/12/2020 Spot Bond				121.52148		121.52148			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
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				101.30992		101.28238			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				101.25522		101.22891			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				100.02429		99.99963			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				102.28275		102.23316			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				102.05318		102.02636			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			9.93500	106.56512	9.92500	106.56900			0.00	0	0
Total CLN445 SPOT									0.00	0	0
Total For CLN445									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN452 On 31/01/2022 Spot Bond			4.34000	136.86911	4.34000	136.84022				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.31000	98.44698	6.31500	98.38819				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			5.95000	100.84633	5.95500	100.78695				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN455 On 04/05/2021 Spot Bond				102.00684		101.98027				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN456 On 20/12/2021 Spot Bond				101.46430		101.43327				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond				102.09472		102.06964				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN458 On 29/11/2021 Spot Bond				101.80752		101.78174				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 29/11/2021 Spot Bond				101.78929		101.76380				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond				102.35477		102.32711				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 16/02/2022 Spot Bond			10.50500	107.07626	10.49500	107.08179				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN463 On 23/02/2018 Spot Bond				101.83938		101.81555				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			9.78000	104.87881	9.77000	104.88827				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN465 On 14/03/2020 Spot Bond				101.30229		101.27827			0.00	0	0
Total CLN465 SPOT									0.00	0	0
Total For CLN465									0.00	0	0
CLN466 On 21/02/2024 Spot Bond				102.00835		101.98258			0.00	0	0
Total CLN466 SPOT									0.00	0	0
Total For CLN466									0.00	0	0
CLN467 On 27/03/2020 Spot Bond				100.97548		100.95166			0.00	0	0
Total CLN467 SPOT									0.00	0	0
Total For CLN467									0.00	0	0
CLN468 On 28/03/2020 Spot Bond				100.98147		100.95681			0.00	0	0
Total CLN468 SPOT									0.00	0	0
Total For CLN468									0.00	0	0
CLN469 On 28/03/2022 Spot Bond				101.02157		100.99582			0.00	0	0
Total CLN469 SPOT									0.00	0	0
Total For CLN469									0.00	0	0
CLN470 On 07/05/2018 Spot Bond				99.93548		99.91389			0.00	0	0
Total CLN470 SPOT									0.00	0	0
Total For CLN470									0.00	0	0
CLN471 On 17/05/2019 Spot Bond				102.05396		102.03094			0.00	0	0
Total CLN471 SPOT									0.00	0	0
Total For CLN471									0.00	0	0
CLN472 On 19/11/2022 Spot Bond				102.27769		102.25015			0.00	0	0
Total CLN472 SPOT									0.00	0	0
Total For CLN472									0.00	0	0
CLN473 On 05/10/2022 Spot Bond				100.86922		100.84255			0.00	0	0
Total CLN473 SPOT									0.00	0	0
Total For CLN473									0.00	0	0
CLN474 On 05/10/2022 Spot Bond			9.98000	102.41905	9.97000	102.41960			0.00	0	0
Total CLN474 SPOT									0.00	0	0
Total For CLN474									0.00	0	0
CLN475 On 23/06/2021 Spot Bond				101.97735		101.94340			0.00	0	0
Total CLN475 SPOT									0.00	0	0
Total For CLN475									0.00	0	0
CLN476 On 20/09/2020 Spot Bond				101.32204		101.29422			0.00	0	0
Total CLN476 SPOT									0.00	0	0
Total For CLN476									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN477 On 29/11/2021 Spot Bond			100.00000	13.11264	100.00000	13.07966			0.00	0	0
Total CLN477 SPOT									0.00	0	0
Total For CLN477									0.00	0	0
CLN478 On 05/10/2022 Spot Bond			9.83500	99.87800	9.82500	99.86980			0.00	0	0
Total CLN478 SPOT									0.00	0	0
Total For CLN478									0.00	0	0
CLN479 On 05/10/2022 Spot Bond				101.03650		101.01019			0.00	0	0
Total CLN479 SPOT									0.00	0	0
Total For CLN479									0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	19.29230	100.00000	19.23074			0.00	0	0
Total CLN480 SPOT									0.00	0	0
Total For CLN480									0.00	0	0
CLN481 On 07/06/2022 Spot Bond				101.28717		101.25358			0.00	0	0
Total CLN481 SPOT									0.00	0	0
Total For CLN481									0.00	0	0
CLN482 On 20/05/2021 Spot Bond				100.96209		100.93672			0.00	0	0
Total CLN482 SPOT									0.00	0	0
Total For CLN482									0.00	0	0
CLN483 On 20/05/2021 Spot Bond				100.97165		100.94601			0.00	0	0
Total CLN483 SPOT									0.00	0	0
Total For CLN483									0.00	0	0
CLN484 On 02/12/2021 Spot Bond				100.80072		100.77569			0.00	0	0
Total CLN484 SPOT									0.00	0	0
Total For CLN484									0.00	0	0
CLN485 On 02/12/2021 Spot Bond			9.43500	101.71830	9.42500	101.72241			0.00	0	0
Total CLN485 SPOT									0.00	0	0
Total For CLN485									0.00	0	0
CLN486 On 20/06/2022 Spot Bond				100.48453		100.45868			0.00	0	0
Total CLN486 SPOT									0.00	0	0
Total For CLN486									0.00	0	0
CLN487 On 07/12/2021 Spot Bond			12.46000	101.30914	12.45000	101.30172			0.00	0	0
Total CLN487 SPOT									0.00	0	0
Total For CLN487									0.00	0	0
CLN488 On 28/07/2022 Spot Bond			9.26000	99.73916	9.25000	99.75374			0.00	0	0
Total CLN488 SPOT									0.00	0	0
Total For CLN488									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN489 On 28/03/2020 Spot Bond				100.19461		100.17042				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN490 On 28/03/2022 Spot Bond				100.20373		100.17832				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				210.62699		210.58165				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.01500	96.30939	9.01500	96.28619				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			8.63000	181.44019	8.63000	181.39820				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			8.63000	181.95178	8.63000	181.90966				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				101.12281		101.09948				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				101.17027		101.14588				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				101.59451		101.57081				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				101.17021		101.14582				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				101.21261		101.18726				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COH00 On 26/11/2018 Spot Bond				102.26801		102.24175			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				100.55110		100.52413			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			8.18000	102.10548	8.18000	102.08311		15,378,400,000,000.00	1,880,000,000	900,000,000	
Total COJ04 SPOT								15,378,400,000,000.00	1,880,000,000	900,000,000	
Total For COJ04								15,378,400,000,000.00	1,880,000,000	900,000,000	
COJ05 On 05/06/2023 Spot Bond			9.15500	115.52735	9.14500	115.54739		12,817,000,000,000.00	1,400,000,000	1,000,000,000	
Total COJ05 SPOT								12,817,000,000,000.00	1,400,000,000	1,000,000,000	
Total For COJ05								12,817,000,000,000.00	1,400,000,000	1,000,000,000	
COJ07 On 23/03/2021 Spot Bond			9.54500	107.62064	9.53500	107.62424		0.00	0	0	
Total COJ07 SPOT								0.00	0	0	
Total For COJ07								0.00	0	0	
COJ08 On 22/06/2026 Spot Bond			10.61000	106.10418	10.61000	106.07422		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			9.92000	102.80177	9.91000	102.82389		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			10.09500	98.86514	10.08500	98.87982		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			11.34000	96.44452	11.34000	96.41547		4,536,000,000,000.00	400,000,000	100,000,000	
Total COT02 SPOT								4,536,000,000,000.00	400,000,000	100,000,000	
Total For COT02								4,536,000,000,000.00	400,000,000	100,000,000	
COT03 On 05/06/2028 Spot Bond			11.36000	89.84803	11.36000	89.82091		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			11.73500	97.61456	11.30500	99.53071		0.00	0	1,000,000,000	
Total CPV01 SPOT								0.00	0	1,000,000,000	
Total For CPV01								0.00	0	1,000,000,000	
CS001 On 31/03/2018 Spot Bond				100.93669		100.91195		0.00	0	0	
Total CS001 SPOT								0.00	0	0	
Total For CS001								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CS002 On 17/12/2020 Spot Bond				101.16934		101.14553			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				98.60057		98.57722			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04U On 06/06/2020 Spot Bond			100.00000	19.36118	100.00000	19.30073			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04U On 06/06/2020 Spot Bond			100.00000	18.18966	100.00000	18.13286			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	62.92597	100.00000	62.77353			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	63.32078	100.00000	63.16738			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			7.81500	102.20455	7.81500	102.18293			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	102.35275	6.86000	102.33371			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				101.57516		101.55226			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				101.02648		101.00383			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				101.57516		101.55226			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				101.57516		101.55226			0.00	0	0
Total DENG68 SPOT									0.00	0	0
Total For DENG68									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG6 On 29/08/2017 Spot Bond				99.43637		99.41382			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				100.70367		100.67824			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	86.68284	100.00000	86.48218			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	86.68284	100.00000	86.48218			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	100.00000	100.00000	99.72677			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				101.50452		101.47260			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.41880		100.38061			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				70.98144		70.91872			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL012 On 20/12/2021 Spot Bond				100.89602		100.84961			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.10500	100.90030	9.09500	100.90778			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.59000	101.82752	8.58000	101.82630		859,000,000,000.00	100,000,000	50,000,000	
Total DV22 SPOT								859,000,000,000.00	100,000,000	50,000,000	
Total For DV22								859,000,000,000.00	100,000,000	50,000,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	21.23112	100.00000	21.18361		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			9.53000	106.34542	9.53000	106.31807		23,520,040,000,000.00	2,468,000,000	2,234,000,000	
Total DV23 SPOT								23,520,040,000,000.00	2,468,000,000	2,234,000,000	

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 DV23										13,520,040,000,000.00	2,468,000,000	2,234,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	15.23497	100.00000	15.20087				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.23497	100.00000	15.20087				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			9.63000	104.74827	9.62000	104.76888				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.46202	9.69000	104.43471				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.46202	9.69000	104.43471				0.00	0	0
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.05000	98.53766	11.05000	98.50838				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.65046	10.10000	104.62197				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.65046	10.10000	104.62197				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				101.59021		101.56872				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				101.81608		101.79468				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				101.57624		101.55529				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				101.56143		101.53939				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				100.83395		100.81113				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				102.22772		102.20506				0.00	1,000,000,000	1,000,000,000
Total DVF19 SPOT										0.00	1,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DVF19									0.00	1,000,000,000	1,000,000,000
DVF20 On 29/11/2019 Spot Bond				101.64352		101.62024			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20f On 28/03/2020 Spot Bond				100.92655		100.90339			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				101.70180		101.67763			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				101.07088		101.04692			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.27000	113.72325	8.26000	113.72648		2,183,280,000,000.00		264,000,000	101,633,100
Total E170 SPOT								2,183,280,000,000.00		264,000,000	101,633,100
Total For E170								2,183,280,000,000.00		264,000,000	101,633,100
E170/R On 01/08/2020 Spot Bond			100.00000	21.23388	100.00000	21.18713			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			8.99000	105.23776	8.98000	105.23571			0.00	0	0
Total ECN20 SPOT									0.00	0	0
Total For ECN20									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.14500	106.00527	9.13500	106.01703			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			9.57000	105.67673	9.56000	105.69868			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			3.67000	103.70302	3.67000	103.68298			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				100.24019		100.20528			0.00	0	0
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A2 On 28/10/2023 Spot Bond				100.19402		100.16578			0.00	0	0
Total EFS0A2 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 EFS0A2										0.00	0	0
EFS0C1 On 28/10/2023 Spot Bond			100.00000	16.90884	100.00000	16.86788				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	99.03474	3.22000	99.01679				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	115.09917	2.25000	115.08129				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	126.92480	3.22000	126.90180				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.23000	113.45991	3.23000	113.43931				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	111.80773	3.25000	111.78737				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			3.31000	103.54364	3.31000	103.52455				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.21000	99.78492	3.21000	99.76686				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	115.09917	2.25000	115.08129				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.13500	103.84329	9.12500	103.84429				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			9.21500	108.76037	9.20500	108.76472				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.41000	100.76567	10.41000	100.73789				0.00	0	0
Total EMM03 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 EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.83500	95.69184	10.83500	95.60888				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.10000	101.39051	11.10000	101.36036				0.00	0	2,333,333,100
Total EMM05 SPOT										0.00	0	2,333,333,100
Total For EMM05										0.00	0	2,333,333,100
EMM06 On 23/06/2025 Spot Bond			10.51000	100.34657	10.51000	100.31842				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.36000	101.23746	10.36000	101.20998				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.12000	90.01462	11.12500	89.97176				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				101.67031		101.64665				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				100.17249		100.15246				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				101.88096		101.85793				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				101.58634		101.56262				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				101.46024		101.43609				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				100.88482		100.86158				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				99.93151		99.90863				0.00	0	0
Total EPF010 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 EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond				101.38831		101.36363				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF01L On 01/09/2018 Spot Bond			100.00000	44.47388	100.00000	44.36613				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	24.47283	100.00000	24.41354				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				101.41580		101.39329				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC2! On 06/11/2017 Spot Bond				99.93667		99.91548				0.00	0	0
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EPFC3! On 02/03/2018 Spot Bond				101.50083		101.47848				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC3 On 06/09/2017 Spot Bond				103.44404		103.42123				0.00	0	0
Total EPFC31 SPOT										0.00	0	0
Total For EPFC31										0.00	0	0
EPFC3: On 03/11/2017 Spot Bond				100.02103		100.00000				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	29.61727	100.00000	29.54553				0.00	0	200,000,000
Total EQS05 SPOT										0.00	0	200,000,000
Total For EQS05										0.00	0	200,000,000
EQS06 On 09/04/2020 Spot Bond				96.66871		96.63613				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			12.13000	100.53162	12.13000	100.49928				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08, On 04/10/2018 Spot Bond				99.65378		99.62599				0.00	0	0
Total EQS08A 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 EQS08A									0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	42.01907	100.00000	41.91729			0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	42.10968	100.00000	42.00767			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				100.19434		100.16609			0.00	0	0
Total EQS10 SPOT									0.00	0	0
Total For EQS10									0.00	0	0
ERS3B, On 17/08/2019 Spot Bond				102.00847		101.98451			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3B, On 17/05/2019 Spot Bond				102.05710		102.03140			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				102.11625		102.09089			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				102.27202		102.24349			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	110.18700	10.00000	110.15800			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1, On 17/08/2017 Spot Bond				101.93319		101.91020			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1, On 17/08/2018 Spot Bond				101.80139		101.77844			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1, On 17/08/2017 Spot Bond				101.85767		101.83566			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA2, On 17/08/2018 Spot Bond				102.12981		102.10733			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2, On 17/08/2020 Spot Bond				101.58398		101.55980			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/05/2019 Spot Bond				102.39749		102.37437				0.00	0	0
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				101.98691		101.96322				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.00000	103.50370	8.00000	103.48152		657,600,000,000,000.00		82,200,000,000	41,100,000,000	
Total ES18 SPOT								57,600,000,000,000.00		82,200,000,000	41,100,000,000	
Total For ES18								57,600,000,000,000.00		82,200,000,000	41,100,000,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	102.65345	9.25000	102.62809				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			8.99000	104.55780	8.98000	104.57649		31,242,380,630,000.00		3,475,237,000	1,774,665,900	
Total ES23 SPOT								31,242,380,630,000.00		3,475,237,000	1,774,665,900	
Total For ES23								31,242,380,630,000.00		3,475,237,000	1,774,665,900	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.26551	10.00000	100.23894				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			9.77000	91.58910	9.77000	91.56522		273,616,666,000,000.00		28,005,800,000	12,407,197,100	
Total ES26 SPOT								273,616,666,000,000.00		28,005,800,000	12,407,197,100	
Total For ES26								273,616,666,000,000.00		28,005,800,000	12,407,197,100	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.64302	7.85000	102.62143				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			10.80500	77.90066	10.80000	77.90892		253,434,025,000,000.00		116,005,000,000	59,006,581,500	
Total ES33 SPOT								253,434,025,000,000.00		116,005,000,000	59,006,581,500	
Total For ES33								253,434,025,000,000.00		116,005,000,000	59,006,581,500	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.88182	7.50000	102.86124				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			11.08000	80.65070	11.08000	80.62695		192,836,320,000,000.00		17,404,000,000	15,905,892,000	
Total ES42 SPOT								192,836,320,000,000.00		17,404,000,000	15,905,892,000	
Total For ES42								192,836,320,000,000.00		17,404,000,000	15,905,892,000	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.32374	8.50000	102.30047				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES42/R214 SPOT										0.00	0	0
Total For ES42/R214										0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.43904		100.41255				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				101.17634		101.15181				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				101.21268		101.18733				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	39.01298	100.00000	38.91847				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	21.34955	100.00000	21.29783				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	14.21736	100.00000	14.18292				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	11.38386	100.00000	11.35628				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	14.61286	100.00000	14.57746				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	11.59781	100.00000	11.56971				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				101.85720		101.83352				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				101.73241		101.70968				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				101.67941		101.65561				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				101.66603		101.64159				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				101.00528		100.98066				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				101.65854		101.63446				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				99.93169		99.90890				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				99.77016		99.74699				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	5.87171	100.00000	5.86008				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	13.33144	100.00000	13.29914				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	29.80225	100.00000	29.73006				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			8.93000	100.45815	8.93000	100.43417			6,429,600,000,000.00	720,000,000	360,000,000	
Total FRB05 SPOT									6,429,600,000,000.00	720,000,000	360,000,000	
Total For FRB05									6,429,600,000,000.00	720,000,000	360,000,000	
FRB11 On 11/12/2017 Spot Bond				101.97121		101.94738				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				102.10747		102.08264				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				98.54726		98.52048				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.53500	100.04210	10.52500	100.04462				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				103.48696		103.45946				0.00	0	500,000,000
Total FRB15 SPOT										0.00	0	500,000,000
Total For FRB15										0.00	0	500,000,000
FRB16 On 08/07/2020 Spot Bond				101.67961		101.65084				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond				100.98493		100.95526				0.00	0	2,500,000,000
Total FRB17 SPOT										0.00	0	2,500,000,000
Total For FRB17										0.00	0	2,500,000,000
FRB17/On 08/01/2027 Spot Bond			100.00000	11.66240	100.00000	11.63415				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				102.72034		102.69030				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.23500	107.01975	11.22500	107.01804				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				102.13887		102.10864				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				102.23203		102.20226				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				101.78814		101.75815				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			9.94000	104.01250	9.94000	103.98493				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2:On 21/12/2018 Spot Bond				103.42476		103.40101				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.24000	143.28904	3.24000	143.26298				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.52000	278.71482	3.52000	278.66192				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.71000	117.34082	3.71500	117.27796				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.11000	159.46390	4.11000	159.43112				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			3.85000	82.27165	3.85000	82.25531				0.00	0	0
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.35000	189.78999	4.35000	189.74975				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.35500	87.87063	4.36000	87.77230				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	88.34203	4.41000	88.32317				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.93000	76.14025	8.93000	76.12617				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			10.05000	50.60885	10.05000	50.59949				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			10.08000	49.92125	10.08000	49.91202				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC05 On 13/10/2017 Spot Bond			100.00000	85.81003	100.00000	85.61322				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06I On 31/12/2017 Spot Bond			100.00000	88.66635	100.00000	88.45822				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10I On 03/06/2021 Spot Bond				101.93320		101.90234				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC13I On 20/09/2017 Spot Bond				101.63790		101.60295				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC14I On 20/09/2017 Spot Bond				101.19699		101.17200				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14I On 20/09/2017 Spot Bond				102.58833		102.52835				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15I On 20/09/2017 Spot Bond				101.29434		101.26715				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15I 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
FRC15I On 20/12/2017 Spot Bond				101.30654		101.27908				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15I On 20/12/2017 Spot Bond				101.21041		101.18512				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15I On 20/12/2017 Spot Bond				101.24328		101.21724				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15I On 20/12/2017 Spot Bond				101.56524		101.53194				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16I On 20/12/2017 Spot Bond				101.22502		101.19939				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.16669		101.14237				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				101.16790		101.14357				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				101.60808		101.57382				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				101.17832		101.15289				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			4.40500	111.91928	4.41000	111.85748				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.25551		101.22920				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.24302		101.21667				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.73650		100.71092				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.25551		101.22920				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				101.19457		101.16962				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				101.17143		101.14701				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				99.43402		99.40655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178: On 20/09/2020 Spot Bond				101.33662		101.30847				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179: On 06/08/2023 Spot Bond				109.95673		110.21873				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181: On 20/12/2018 Spot Bond				104.45332		104.42682				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183: On 20/12/2018 Spot Bond				101.50337		101.47147				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185: On 20/03/2019 Spot Bond				101.22102		101.19495				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond				101.24342		101.21738				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189: On 02/04/2019 Spot Bond				100.87029		100.84537				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192: On 25/11/2020 Spot Bond			10.00000	110.18700	10.00000	110.15800				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193: On 20/06/2024 Spot Bond				101.30149		101.27415				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195: On 20/06/2019 Spot Bond				101.72077		101.69581				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206: On 20/09/2021 Spot Bond			100.00000	13.75919	100.00000	13.72586				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207: On 20/09/2021 Spot Bond			100.00000	12.89792	100.00000	12.86668				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208(On 07/10/2020 Spot Bond				103.41552		103.38549				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209(On 20/12/2019 Spot Bond			100.00000	24.64235	100.00000	24.58266				0.00	0	0
FRC210(On 20/12/2019 Spot Bond				101.27979		101.25293				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210(On 29/10/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211(On 07/05/2020 Spot Bond				99.93017		99.90684				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212(On 04/06/2021 Spot Bond			100.00000	14.67883	100.00000	14.64327				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213(On 07/11/2017 Spot Bond			100.00000	99.19138	100.00000	98.92473				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214(On 07/11/2019 Spot Bond				99.93013		99.90680				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215(On 07/11/2017 Spot Bond			100.00000	99.19138	100.00000	98.92473				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216(On 07/11/2017 Spot Bond				99.93030		99.90702				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217(On 07/11/2017 Spot Bond				99.93362		99.91144				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218(On 04/11/2019 Spot Bond				99.99987		99.97651				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC22(On 04/11/2017 Spot Bond				99.99978		99.97776				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			3.75000	140.27030	3.75000	140.24288				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				101.91789		101.89338				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				101.00465		100.98070				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23(On 31/01/2022 Spot Bond			4.61000	135.34444	4.61000	135.31488				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				101.79716		101.75861				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				105.76242		106.41338				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				115.12928		115.22595				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				106.34080		106.99133				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				115.92079		116.00969				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				115.03962		115.10066				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				105.49670		106.17218				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC24: On 08/02/2020 Spot Bond				105.12361		105.79408			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				100.91886		100.86508			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				107.17796		107.64902			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				100.91050		100.85725			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.74681		100.70395			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				105.84822		106.43680			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				94.87983		95.47364			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				113.40140		113.47296			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				94.57781		94.64659			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				102.39786		102.36969			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				101.19225		101.16744			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				100.90280		100.87913			0.00	0	0
Total FRC254 SPOT									0.00	0	0
Total For FRC254									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC25 On 05/10/2022 Spot Bond				100.25452		100.22855			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				101.44332		101.41757			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.27000	137.26763	4.27000	137.23890			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.33000	136.92596	4.33000	136.89709			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			4.31000	137.03975	4.31000	137.01091			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.12586		100.03656			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	41.61237	100.00000	41.51157			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD15U On 31/12/2017 Spot Bond			100.00000	88.88088	100.00000	88.67224			0.00	0	0
Total FRD15U SPOT									0.00	0	0
Total For FRD15U									0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	13.90980	100.00000	13.81705			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			4.08000	85.00174	4.08000	84.98439			0.00	0	0
Total FRI33 SPOT									0.00	0	0
Total For FRI33									0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.15000	97.60834	4.15000	97.58822			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				102.29071		102.26995			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ19 On 04/04/2019 Spot Bond				101.04428		101.02182			0.00	0	10,000,000
Total FRJ19 SPOT									0.00	0	10,000,000
Total For FRJ19									0.00	0	10,000,000
FRJ20 On 20/09/2020 Spot Bond				100.52316		100.50066			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.55318		100.53034			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ22 On 07/03/2022 Spot Bond				101.82643		101.80301			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				102.61817		102.59337			0.00	100,000,000	210,000,000
Total FRJ25 SPOT									0.00	100,000,000	210,000,000
Total For FRJ25									0.00	100,000,000	210,000,000
FRJ27 On 25/01/2027 Spot Bond				100.47126		100.44596			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	7.31701	100.00000	7.30312			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	7.31701	100.00000	7.30312			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	105.52942	2.74800	105.47606			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	115.61583	3.07000	115.59533			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond				100.25711		100.23382			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond				100.25711		100.23382			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS108 On 31/01/2038 Spot Bond			3.21000	113.06882	3.21000	113.04835				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			3.36000	214.17201	3.36000	214.13230				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.16500	97.38313	4.16500	97.36302				0.00	0	130,000,000
Total FRS110 SPOT										0.00	0	130,000,000
Total For FRS110										0.00	0	130,000,000
FRS112 On 07/12/2033 Spot Bond			3.39000	213.37866	3.39000	213.33891				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				100.11791		100.02978				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			3.66000	117.74208	3.66500	117.67914				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	110.15259	3.37500	110.13215				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			3.37500	110.15259	3.37500	110.13215				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			3.51000	210.24083	3.51000	210.20097				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			3.56000	208.95004	3.56000	208.91016				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			3.19000	106.44902	3.19500	106.39332				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			3.59000	208.18022	3.59000	208.14030				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS124 On 31/01/2038 Spot Bond			4.28500	95.60409	4.28500	95.58405			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.86500	163.01842	3.86500	162.98598			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.10000	98.36361	4.10000	98.34346			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.84000	163.38626	3.84000	163.35386			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS130 On 11/11/2015 Spot Bond				115.20219					0.00	0	0
FRS130 On 11/08/2017 Spot Bond			100.00000	102.33737	100.00000	102.06301			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.90000	162.50507	3.90000	162.47257			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.10000	195.61008	4.10000	195.56993			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				100.73429		100.39132			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.03000	99.43296	4.03000	99.41279			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.28500	95.60409	4.28500	95.58405			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.81000	102.88684	3.81000	102.86657			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.71000	165.31458	3.71000	165.28236			0.00	0	0
Total FRS137 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 FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.87000	201.16011	3.87000	201.12006				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.84000	163.38626	3.84000	163.35386				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.84000	163.38626	3.84000	163.35386				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	159.17772	4.13000	159.14492				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			3.96000	115.35741	3.96500	115.29493				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			3.45000	142.03705	3.45000	142.01042				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				114.41200		110.78800				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	158.32276	4.19000	158.28987				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	157.75575	4.23000	157.72281				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			3.93000	115.59343	3.93500	115.53089				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	158.18079	4.20000	158.14790				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	157.61436	4.24000	157.58141				0.00	0	0
Total FRS153 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 FRS153										0.00	0	0
FRS15: On 19/05/2019 Spot Bond				106.47269		106.37013				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS15: On 20/06/2022 Spot Bond				164.51752		162.61161				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS15: On 06/06/2023 Spot Bond				76.47006		75.99700				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS16: On 06/06/2024 Spot Bond				108.46552		106.81124				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16: On 06/06/2025 Spot Bond				105.66278		104.17094				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16: On 20/06/2022 Spot Bond				92.50858		92.03317				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16: On 06/06/2023 Spot Bond				91.16672		90.20951				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16: On 06/06/2024 Spot Bond				92.12802		90.83383				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16: On 06/06/2025 Spot Bond				91.07939		89.94645				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	285.37974	3.08000	285.32895				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	287.07553	2.97000	287.02527				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	276.18950	3.69000	276.13581				0.00	0	0
Total FRS43 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 FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.41000	142.27455	3.41000	142.24803			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				100.19683		100.17212			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.94000	145.09972	2.94000	145.07449			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				99.99974		99.97693			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	111.29473	3.05000	111.27506			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			2.88000	116.72038	2.88000	116.70024			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			3.12000	122.17495	3.12500	122.11123			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				99.71303		99.71194			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			3.15000	121.92384	3.15500	121.86017			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	273.39930	3.88000	273.34476			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				99.91063		102.13955			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				101.70684		101.68263			0.00	0	0
Total FRS96 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 FRS96									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			6.90000	103.42880	6.90000	103.40941			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			7.61000	105.10808	7.61000	105.08663			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.95000	104.11012	7.95000	104.08806		34,138,890,000,000.00	4,294,200,000	4,294,200,000	
Total FRX19 SPOT								34,138,890,000,000.00	4,294,200,000	4,294,200,000	
Total For FRX19								34,138,890,000,000.00	4,294,200,000	4,294,200,000	
FRX20 On 01/10/2020 Spot Bond			8.20500	104.45911	8.20500	104.43616		38,125,901,094,000.00	4,646,666,800	2,323,333,400	
Total FRX20 SPOT								38,125,901,094,000.00	4,646,666,800	2,323,333,400	
Total For FRX20								38,125,901,094,000.00	4,646,666,800	2,323,333,400	
FRX23 On 28/02/2023 Spot Bond			8.98000	97.99332	8.97000	98.01165		65,554,000,000,000.00	7,300,000,000	9,500,000,000	
Total FRX23 SPOT								65,554,000,000,000.00	7,300,000,000	9,500,000,000	
Total For FRX23								65,554,000,000,000.00	7,300,000,000	9,500,000,000	
FRX24 On 10/12/2024 Spot Bond			9.30000	109.18788	9.30000	109.16076		0.00	0	333,400,000	
Total FRX24 SPOT								0.00	0	333,400,000	
Total For FRX24								0.00	0	333,400,000	
FRX26 On 01/10/2026 Spot Bond			9.85000	101.13941	9.85000	101.11285		7,880,000,000,000.00	800,000,000	1,830,000,000	
Total FRX26 SPOT								7,880,000,000,000.00	800,000,000	1,830,000,000	
Total For FRX26								7,880,000,000,000.00	800,000,000	1,830,000,000	
FRX27 On 07/03/2027 Spot Bond			9.85000	106.21436	9.85000	106.18661		0.00	0	0	
Total FRX27 SPOT								0.00	0	0	
Total For FRX27								0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			10.21000	96.89706	10.21500	96.83679		0.00	0	690,000,000	
Total FRX30 SPOT								0.00	0	690,000,000	
Total For FRX30								0.00	0	690,000,000	
FRX31 On 21/02/2031 Spot Bond			10.31000	98.44983	10.31000	98.42251		0.00	0	80,000,000	
Total FRX31 SPOT								0.00	0	80,000,000	
Total For FRX31								0.00	0	80,000,000	
FRX32 On 31/03/2032 Spot Bond			10.22000	105.84770	10.22500	105.78067		0.00	0	0	
Total FRX32 SPOT								0.00	0	0	
Total For FRX32								0.00	0	0	
FRX45 On 14/04/2045 Spot Bond			10.92000	77.09012	10.92000	77.06774		0.00	0	0	
Total FRX45 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 FRX45									0.00	0	0
FS1A5 On 20/09/2018 Spot Bond				101.21620		101.19342			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				101.42483		101.40133			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/09/2018 Spot Bond				101.19457		101.16962			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				101.35271		101.32421			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				101.66505		101.64305			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				101.69436		101.67181			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				101.82695		101.80369			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				101.87742		101.85346			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				102.09940		102.07238			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	10.32871	100.00000	10.30369			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	10.32871	100.00000	10.30369			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	10.32871	100.00000	10.30369			0.00	0	0
Total FS3A5U 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 FS3A5U										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	10.32871	100.00000	10.30369				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	10.32871	100.00000	10.30369				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	20.11099	100.00000	20.06227				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	9.58057	100.00000	9.55736				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	16.98025	100.00000	16.93912				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	17.08220	100.00000	17.04082				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	17.28611	100.00000	17.24423				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	17.54098	100.00000	17.49849				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	17.84684	100.00000	17.80360				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	28.29853	100.00000	28.22998				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	11.79539	100.00000	11.76682				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	9.21219	100.00000	9.18987				0.00	0	0
Total FS5A3U 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 FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	12.34571	100.00000	12.31580				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	12.44577	100.00000	12.41561				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	12.64587	100.00000	12.61524				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	12.89602	100.00000	12.86478				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	13.19619	100.00000	13.16421				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	14.69703	100.00000	14.66143				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				100.53172		100.50583				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				101.85197		101.83031				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				101.73621		101.71307				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				101.75555		101.73213				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				101.88124		101.85602				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				102.03587		102.00842				0.00	0	0
Total GH31C 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 GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond				102.13247		102.10364				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	13.49162	100.00000	13.45894				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT41 On 06/09/2017 Spot Bond				101.25403		101.23278				0.00	0	0
Total GPT41 SPOT										0.00	0	0
Total For GPT41										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	22.90067	100.00000	22.84519				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	93.01200	100.00000	92.78178				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	31.29395	100.00000	31.21814				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	18.93787	100.00000	18.89199				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	31.95645	100.00000	31.87904				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	19.21674	100.00000	19.17019				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	4.44045	100.00000	4.43202				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	66.97248	100.00000	66.84982				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	44.84118	100.00000	44.74166				0.00	0	0
Total GRB12U 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 GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	35.52359	100.00000	35.45619				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	29.76158	100.00000	29.72854				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	17.76180	100.00000	17.72810				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	13.22737	100.00000	13.21268				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	8.91469	100.00000	8.89778				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	5.88536	100.00000	5.87883				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	4.44045	100.00000	4.43202				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	17.22664	100.00000	17.17375				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	12.40146	100.00000	12.36339				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	9.90411	100.00000	9.87371				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	11.11424	100.00000	11.07954				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				100.33913		100.31605				0.00	0	0
Total GRH1A3 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 GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.25167		100.22646				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.26506		100.23851				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	82.69148	100.00000	82.50691				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				101.59797		101.57668				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				101.89741		101.87317				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				101.59706		101.57431				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				101.15486		101.13228				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				99.77698		99.75446				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				99.73882		99.71569				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				101.33313		101.30912				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.49687		100.47292				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				101.29952		101.27540				0.00	0	0
Total GRT14 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 GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.61769		100.59378				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond				100.50904		100.48437				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			9.50000	105.98891	9.49000	106.00903				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond				101.28342		101.26026				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				101.49121		101.46722				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				100.86421		100.83947				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			10.16000	101.45209	10.16000	101.42462				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	0.00008	100.00000	0.00008				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				117.48562		117.45205				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				112.60274		112.56849				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				102.43920		102.41533				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				100.77243		100.74902				0.00	0	0
Total HC2T1 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 HC2T1										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				101.21678		101.19339				0.00	0	0
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	23.97454	100.00000	23.91647				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				101.29819		101.27474				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				100.04370		100.02189				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				99.68895		99.72010				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				100.65369		100.62926				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				100.65991		100.63520				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				100.66707		100.64207				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	9.52039	100.00000	9.49733				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	9.52039	100.00000	9.49733				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	10.22210	100.00000	10.19734				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	10.22210	100.00000	10.19734				0.00	0	0
Total HM1D5U 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 HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.07974	100.00000	11.05290			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.18700	10.00000	110.15800			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				102.07923		102.05248			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				101.99619		101.97261			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				100.57043		100.54238			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				100.51671		100.49151			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				101.86824		101.84609			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			8.31000	103.84723	8.30000	103.85089		26,425,800,000,000.00		3,180,000,000	8,490,000,000
Total HWAY20 SPOT								26,425,800,000,000.00		3,180,000,000	8,490,000,000
Total For HWAY20								26,425,800,000,000.00		3,180,000,000	8,490,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	17.82965	100.00000	17.79041			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	284.76605	3.12000	284.71507			0.00	0	13,500,000,000
Total HWAY23 SPOT									0.00	0	13,500,000,000
Total For HWAY23									0.00	0	13,500,000,000
HWAY2 On 07/12/2024 Spot Bond			2.83000	294.69353	2.83000	294.64305			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			3.16000	99.49553	3.16000	99.47765			0.00	0	0
Total HWAY33 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 HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.68500	88.95907	10.68000	88.96937			47,441,400,000,000.00	4,440,000,000	2,920,000,000
Total HWAY34 SPOT									17,441,400,000,000.00	4,440,000,000	2,920,000,000
Total For HWAY34									17,441,400,000,000.00	4,440,000,000	2,920,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.33199	100.00000	9.31145			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			10.65500	88.94927	10.65000	88.96038			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.33194	100.00000	9.31140			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				100.49501		100.47117			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				101.20650		101.18320			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	22.99720	100.00000	22.94149			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	110.18700	10.00000	110.15800			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			2.51000	127.40859	2.51500	127.34401			70,320,621,840,000.00	28,016,184,000	59,909,602,000
Total I2025 SPOT									70,320,621,840,000.00	28,016,184,000	59,909,602,000
Total For I2025									70,320,621,840,000.00	28,016,184,000	59,909,602,000
I2029 On 31/03/2029 Spot Bond			2.52000	99.36969	2.52000	99.35350			53,710,716,024,000.00	21,313,776,200	25,909,324,300
Total I2029 SPOT									53,710,716,024,000.00	21,313,776,200	25,909,324,300
Total For I2029									53,710,716,024,000.00	21,313,776,200	25,909,324,300
I2033 On 28/02/2033 Spot Bond			2.53000	103.94949	2.53000	103.93256			21,412,555,824,000.00	8,463,460,800	76,659,263,700
Total I2033 SPOT									21,412,555,824,000.00	8,463,460,800	76,659,263,700
Total For I2033									21,412,555,824,000.00	8,463,460,800	76,659,263,700
I2038 On 31/01/2038 Spot Bond			2.45000	127.74932	2.45000	127.72880			78,060,695,580,000.00	31,861,508,400	154,075,231,800
Total I2038 SPOT									78,060,695,580,000.00	31,861,508,400	154,075,231,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2038									8,060,695,580,000.00	31,861,508,400	154,075,231,800
I2046 On 31/03/2046 Spot Bond			2.51500	125.05211	2.52000	124.90563			166,050,642,183,000.00	66,024,112,200	130,695,041,200
Total I2046 SPOT									166,050,642,183,000.00	66,024,112,200	130,695,041,200
Total For I2046									166,050,642,183,000.00	66,024,112,200	130,695,041,200
I2050 On 31/12/2050 Spot Bond			2.56000	130.37017	2.56000	130.34884			141,517,314,626,560.00	55,280,201,026	70,978,364,433
Total I2050 SPOT									141,517,314,626,560.00	55,280,201,026	70,978,364,433
Total For I2050									141,517,314,626,560.00	55,280,201,026	70,978,364,433
IB105U On 20/10/2017 Spot Bond			100.00000	82.57919	100.00000	82.39278			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	11.51252	100.00000	11.47658			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				101.75177		101.72880			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			8.97500	102.13530	8.96500	102.14941			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond				101.79106		101.76754			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				101.29816		101.27652			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	100.42211	8.70500	100.39861			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			8.04000	104.98358	8.04000	104.96109			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			3.01000	144.67488	3.01000	144.64947			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			8.16000	103.33227	8.16000	103.30969			0.00	0	0
Total IBL39 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 IBL39									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.18700	10.00000	110.15800			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.56000	100.23201	8.56000	100.20906			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.01000	96.59893	9.00000	96.59683			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.35000	101.82863	8.35000	101.80587			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.46744	7.34000	102.44726			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			9.00000	100.30587	8.99000	100.30769			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				100.09022		100.00943			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			8.34000	99.87229	8.34000	99.85012			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				100.09813		100.01543			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			8.30000	105.55535	8.30000	105.53165			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			9.66000	107.58581	9.65000	107.60631			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.71227		100.68935			0.00	0	0
Total IBL61 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 IBL61									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				99.91051		99.55648			0.00	2,000,000,000	3,000,000,000
Total IBL64 SPOT									0.00	2,000,000,000	3,000,000,000
Total For IBL64									0.00	2,000,000,000	3,000,000,000
IBL65 On 29/07/2021 Spot Bond				100.09355		100.01114			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				101.70915		101.68795			0.00	500,000,000	500,000,000
Total IBL66 SPOT									0.00	500,000,000	500,000,000
Total For IBL66									0.00	500,000,000	500,000,000
IBL67 On 31/01/2022 Spot Bond			3.74000	140.32879	3.74000	140.30139			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				100.99648		100.97342			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	56.94472	100.00000	56.80677			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				101.96744		101.94482			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				101.92088		101.89732			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				102.12166		102.09944			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				101.77487		101.75118			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.71000	103.23141	9.70000	103.24594			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			8.13000	102.76940	8.13000	102.74714			0.00	0	0
Total IBL79 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 IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	38.69215	100.00000	38.59841				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	13.86481	100.00000	13.83121				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				100.12285		100.04009				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				101.09440		101.07066				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	28.34526	100.00000	28.27659				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				102.15730		102.13448				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				103.34061		103.31701				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			8.43000	104.14455	8.43000	104.12118				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			8.97500	106.34888	8.96500	106.35597				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	16.33862	100.00000	16.30266				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				101.87199		101.84572				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	33.67383	100.00000	33.59226				0.00	0	0
Total IBL90U 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 IBL90U									0.00	0	0
IBL91 On 02/06/2018 Spot Bond				101.56235		101.53901			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				100.62658		100.60224			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				101.74095		101.71810			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				101.70168		101.67773			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				102.18483		102.16093			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				101.11077		101.08721			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				100.83328		100.80952			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				100.86855		100.84368			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			8.30000	103.94871	8.30000	103.92561			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	10.73311	100.00000	10.70949			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				100.25727		100.23398			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			9.29500	99.74345	9.28500	99.74555			0.00	0	0
Total IDCG03 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 IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				101.70738		101.68470				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				101.66731		101.64397				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			10.46000	97.27097	10.46000	97.24402				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				101.98877		101.96576				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.50000	100.99097	11.50000	100.96029				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				101.50681		101.48316				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				101.52784		101.50383				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			10.56000	103.14313	10.56000	103.11413				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	101.44387	5.00000	101.43012				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	101.55091	4.00000	101.53998				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	101.18648	4.00000	101.17553				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	8.21769	100.00000	8.19960				0.00	0	0
Total IDCP1U 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 IDCP1U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.86000	100.54599	8.86000	100.52218				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			7.68500	106.07934	7.67500	106.08984				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	98.39572	100.00000	98.13334				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	12.37224	100.00000	12.34226				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	12.21469	100.00000	12.18510				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	23.37694	100.00000	23.32030				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	28.17345	100.00000	28.10520				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	9.02517	100.00000	9.00520				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	17.55740	100.00000	17.51488				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	44.61756	100.00000	44.50948				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	75.27454	100.00000	75.12519				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	14.88942	100.00000	14.85336				0.00	0	0
Total IN327U 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 IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	14.64931	100.00000	14.61382				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	13.57436	100.00000	13.54147				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	94.92750	100.00000	94.68840				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	94.98721	100.00000	94.74795				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	10.90743	100.00000	10.88328				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	12.54360	100.00000	12.51599				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	8.07450	100.00000	8.05673				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	58.18054	100.00000	58.03959				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	11.61969	100.00000	11.59399				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	12.73909	100.00000	12.70823				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	97.42517	100.00000	97.17726				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	54.02253	100.00000	53.84819				0.00	0	0
Total IN359U 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 IN359U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				101.21615		101.18953				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	110.18700	10.00000	110.15800				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				101.19279		101.16672				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				100.00000	0.00000	100.90016				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				98.16336		98.13867				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				99.75269		99.72303				0.00	0	2,000,000,000
Total INLV01 SPOT										0.00	0	2,000,000,000
Total For INLV01										0.00	0	2,000,000,000
INLV02 On 20/10/2020 Spot Bond				101.73591		101.70651				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				99.79117		99.76130				0.00	0	70,000,000
Total INLV03 SPOT										0.00	0	70,000,000
Total For INLV03										0.00	0	70,000,000
INLV04 On 11/02/2021 Spot Bond			11.33500	103.83153	11.32500	103.82903				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	110.18700	10.00000	110.15800				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				100.84095		100.81697				0.00	0	0
Total IPF08 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 IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				101.28831		101.26455			0.00	0	40,000,000
Total IPF09 SPOT									0.00	0	40,000,000
Total For IPF09									0.00	0	40,000,000
IPF11 On 15/10/2015 Spot Bond				100.88155					0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	40.79920	100.00000	40.70036			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				100.49783		100.47384			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				101.51909		101.49524			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				101.15687		101.13334			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				101.18803		101.16381			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				101.20672		101.18209			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				101.10006		101.07618			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				101.11169		101.08754			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				101.12331		101.09889			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				101.15446		101.13098			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond				101.19435		101.16999			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond				101.31620		101.29191				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				100.18587		100.16522				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			9.36500	101.92481	9.35500	101.93084		34,650,500,000,000.00		3,700,000,000	1,850,000,000	
Total IPL10 SPOT								34,650,500,000,000.00		3,700,000,000	1,850,000,000	
Total For IPL10								34,650,500,000,000.00		3,700,000,000	1,850,000,000	
IPL11 On 24/05/2022 Spot Bond				101.87934		101.85458				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			7.99000	103.64217	7.99000	103.61977				0.00	0	0
Total IPL6 SPOT										0.00	0	0
Total For IPL6										0.00	0	0
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	91.15440	100.00000	90.93789				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				100.78459		100.76077				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	59.71338	100.00000	59.56873				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				101.15353		101.12919				0.00	0	800,000,000
Total IPL8 SPOT										0.00	0	800,000,000
Total For IPL8										0.00	0	800,000,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	14.27567	100.00000	14.24109				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				101.77889		101.75538				0.00	0	500,000,000
Total IPL9 SPOT										0.00	0	500,000,000
Total For IPL9										0.00	0	500,000,000
IV015 On 20/09/2017 Spot Bond				101.35655		101.33157				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.02970	2.75000	100.02227				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	137.86265	5.75000	137.82828				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				100.41160		100.38425				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond				99.89979		99.87225				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.51000	111.12490	4.51500	111.06326				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			4.51000	111.12490	4.51500	111.06326				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				101.52961		101.50221				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				101.12205		103.65895				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.51743		100.48810				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			11.23500	103.27596	11.22500	103.27385				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				103.32934		103.29725				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond				100.34734		100.31585				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond				101.37729		101.34608				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			5.19000	132.13501	5.19000	132.10412				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				101.19141		101.16019				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			11.58500	105.36893	11.57500	105.36923				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				102.49504		102.46435				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			11.47500	105.90722	11.46500	105.90908				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				100.12176		100.03335				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			5.44000	130.77881	5.44000	130.74737				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond				101.39538		101.36522				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			8.83000	106.98278	8.83000	106.95767				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.64482		100.55918				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	4.81826	100.00000	4.80912				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	3.35247	100.00000	3.34611				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	153.98947	4.50000	153.95620				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	99.67884	7.35000	99.65884				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	99.53898	7.35000	99.51904				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	99.25046	7.45000	99.23035				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	99.10991	7.45000	99.08987				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	98.96977	7.45000	98.94978				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	98.52297	7.60000	98.50276				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	98.38169	7.60000	98.36154				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	98.24082	7.60000	98.22072				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	98.10035	7.60000	98.08031				0.00	0	0
Total IVA697 SPOT										0.00	0	0
Total For IVA697										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	110.18700	10.00000	110.15800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.85661		100.83211				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				100.91328		100.88923				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				100.93216		100.90756				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				96.77119		96.74149				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			8.90000	101.15414	8.90000	101.13021				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	28.37137	100.00000	28.30893				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	29.40859	100.00000	29.33736				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.10500	101.07492	9.09500	101.08336				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.31809		100.29477				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				100.06843		100.04641				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				101.89756		101.87332				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				101.54363		101.51936				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVC050 SPOT									0.00	0	0
Total For IVC050									0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.02275		99.99964			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				99.83546		99.81186			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				101.04670		101.02166			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				100.09773		100.01516			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				100.96376		100.93888			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				99.92687		99.90247			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				101.46396		101.43974			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				101.39311		101.36832			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				101.21209					0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	91.00897	100.00000	90.78754			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				100.17652		100.15607			0.00	0	0
Total IVC067 SPOT									0.00	0	0
Total For IVC067									0.00	0	0
IVC070 On 20/01/2019 Spot Bond				101.06351		101.03887			0.00	0	0
Total IVC070 SPOT									0.00	0	0
Total For IVC070									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC075 On 21/04/2019 Spot Bond				100.36172		100.33572			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				100.14338		100.12093			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				100.60177		100.57620			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				102.01173		101.98949			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				100.73237		100.71074			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				100.59893		100.57581			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				100.20855		100.12901			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				100.18643		100.10625			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				101.90864		101.88346			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				101.83013		101.80606			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			9.95500	104.63195	9.94500	104.63941			0.00	0	0
Total IVC094 SPOT									0.00	0	0
Total For IVC094									0.00	0	0
IVC097 On 29/06/2021 Spot Bond				101.00257		100.97667			0.00	0	0
Total IVC097 SPOT									0.00	0	0
Total For IVC097									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC098 On 14/06/2018 Spot Bond			8.30000	101.77732	8.30000	101.75471			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				100.25705		100.23366			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				100.10823		100.02312			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				101.01713		100.99081			0.00	1,400,000,000	700,000,000
Total IVC103 SPOT									0.00	1,400,000,000	700,000,000
Total For IVC103									0.00	1,400,000,000	700,000,000
IVC105 On 08/03/2020 Spot Bond				101.50536		101.48042			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				101.36875		101.34392			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				101.00742		100.98138			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				100.10660		100.02114			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				102.09950		102.07357			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			9.60500	102.53052	9.59500	102.53569			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				101.88941		101.86627			0.00	0	0
Total IVC111 SPOT									0.00	0	0
Total For IVC111									0.00	0	0
IVC112 On 24/05/2018 Spot Bond				101.76172		101.73862			0.00	0	0
Total IVC112 SPOT									0.00	0	0
Total For IVC112									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC113 On 26/08/2018 Spot Bond				101.79102		101.76666			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				101.37832		101.35279			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	9.85865	100.00000	9.83995			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	61.69392	100.00000	61.54447			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	90.08910	100.00000	89.87201			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	7.12504	100.00000	7.11152			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	6.28571	100.00000	6.27378			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	6.15577	100.00000	6.14409			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	5.21831	100.00000	5.20841			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	4.97635	100.00000	4.96691			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	4.97635	100.00000	4.96691			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	4.86423	100.00000	4.85500			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JAS01 On 31/01/2019 Spot Bond				100.11247		100.02634			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	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				101.37441		101.34947			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				101.55053		101.52570			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				100.94441		100.92014			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				100.99772		100.97195			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			9.50500	105.23443	9.49500	105.24247			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				101.74315		101.71839			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				101.85966		101.83517			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	31.33929	100.00000	31.26338			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				104.32072		104.29285			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.02687		100.05344			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB009 On 05/08/2020 Spot Bond				99.91519		99.88678			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				100.65932		100.63354			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			9.01000	133.10528	9.01000	133.07341			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				101.12003		101.09571			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				101.07350		101.04987			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				100.09941		100.01560			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	21.64792	100.00000	21.59547			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			9.58000	101.83278	9.57000	101.82728			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/R207 On 28/11/2019 Spot Bond			9.62000	101.75134	9.62000	101.72536			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	104.27984	9.71000	104.25253			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	60.58805	100.00000	60.44128			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.70988		100.68188			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK16 On 30/11/2019 Spot Bond				101.71884		101.69400			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				101.13495		101.11026			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				101.06111		101.03378			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				101.05458		101.03117			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			10.27500	101.28053	10.26500	101.29021			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			7.44000	99.81689	7.44000	99.79658			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			8.94000	101.72876	8.94000	101.70445			0.00	0	0
Total LGL03 SPOT									0.00	0	0
Total For LGL03									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.28000	99.45522	9.27000	104.02605		10,764,800,000,000.00	1,160,000,000	580,000,000	
Total LGL04 SPOT								10,764,800,000,000.00	1,160,000,000	580,000,000	
Total For LGL04								10,764,800,000,000.00	1,160,000,000	580,000,000	
LGL05 On 12/12/2021 Spot Bond				101.64255		101.61640			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.81000	104.92451	9.80000	104.93728		49,050,000,000,000.00	5,000,000,000	2,500,000,000	
Total LGL06 SPOT								19,050,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LGL06								19,050,000,000,000.00	5,000,000,000	2,500,000,000	
LGL07 On 04/10/2022 Spot Bond				100.87538		100.84945			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0
LHC01U On 12/07/2023 Spot Bond			100.00000	9.35485	100.00000	9.31371			0.00	0	0
Total LHC01U SPOT									0.00	0	0
Total For LHC01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHC02L On 12/07/2023 Spot Bond			100.00000	9.87099	100.00000	9.82758			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				99.67135		102.82848			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			12.63000	103.70879	12.63000	103.67428			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			13.58000	104.49946	13.57000	104.48143			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				101.42507		101.39914			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				99.65818		99.62386			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				103.88918		103.85834			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				101.85812		101.83346			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				102.33762		102.31187			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				102.08920		102.06129			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				99.87617		99.85541			0.00	0	0
Total MAQ090 SPOT									0.00	0	0
Total For MAQ090									0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				101.31142		101.28950			0.00	0	0
Total MAQ093 SPOT									0.00	0	0
Total For MAQ093									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ09 On 01/02/2018 Spot Bond				100.00773		100.04090			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				103.43051		103.41063			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				103.31112		103.29273			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				103.44479		103.42547			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				103.32293		103.30188			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				103.34420		103.32301			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				103.24202		103.22156			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				99.73004		99.70927			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				99.12896		99.10822			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				99.59952		99.57949			0.00	0	0
Total MAQ104 SPOT									0.00	0	0
Total For MAQ104									0.00	0	0
MBF030 On 01/10/2017 Spot Bond				100.91695		100.89520			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF04: On 07/08/2017 Spot Bond				99.94270		99.92353			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04: On 13/04/2018 Spot Bond				100.96459		100.94250			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				102.13492		102.11299			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				101.92108		101.89875			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				101.72329		101.70052			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				102.22491		102.20239			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	33.81254	100.00000	33.73063			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				100.88663		100.86457			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				100.93651		100.91308			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				100.90258		100.88069			0.00	0	0
Total MBF054 SPOT									0.00	0	0
Total For MBF054									0.00	0	0
MBF05: On 27/03/2020 Spot Bond				101.15655		101.13374			0.00	0	0
Total MBF055 SPOT									0.00	0	0
Total For MBF055									0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	98.39287	2.30000	98.39287			0.00	0	0
Total MBLSA2 SPOT									0.00	0	0
Total For MBLSA2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBLSA On 11/12/2017 Spot Bond				97.71531		97.71531			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				101.31445		101.29115			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				100.62188		100.59877			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				101.66943		101.64686			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	83.30654	100.00000	83.12018			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	83.32496	100.00000	83.13855			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	98.39573	100.00000	98.13333			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				100.09192		100.00989			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			8.53000	103.47629	8.53000	103.45267			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	104.30882	8.00000	104.28646			0.00	0	0
Total MBSA01/R204 SPOT									0.00	0	0
Total For MBSA01/R204									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.58000	103.18157	8.58000	103.15788			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.66979	8.91000	102.64534			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				100.82511		100.80175			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				100.85164		100.82737			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			8.55000	101.78279	8.55000	101.75964			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			9.36000	103.10937	9.35000	103.11982			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				101.10322		101.08034			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			9.38000	102.90654	9.37000	102.89993			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				100.59017		100.56549			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				100.63328		100.60657			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				100.79143		100.75730			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				100.79143		100.75730			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond				100.64323		100.61903			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 17/03/2021 Spot Bond			9.23500	106.31367	9.22500	106.31829			7,388,000,000,000.00	800,000,000	400,000,000
Total MMIG02 SPOT									7,388,000,000,000.00	800,000,000	400,000,000
Total For MMIG02									7,388,000,000,000.00	800,000,000	400,000,000
MMIG0 On 01/06/2020 Spot Bond				101.22930		101.20351			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.41000	99.18921	11.41000	99.15881			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.21000	102.27150	10.20000	102.28255			21,441,000,000,000.00	2,100,000,000	1,050,000,000
Total MMIG05 SPOT									21,441,000,000,000.00	2,100,000,000	1,050,000,000
Total For MMIG05									21,441,000,000,000.00	2,100,000,000	1,050,000,000
MTN06 On 13/07/2020 Spot Bond				100.61119		100.58642			0.00	400,000,000	200,000,000
Total MTN06 SPOT									0.00	400,000,000	200,000,000
Total For MTN06									0.00	400,000,000	200,000,000
MTN07 On 13/07/2022 Spot Bond				100.62299		100.59769			0.00	400,000,000	200,000,000
Total MTN07 SPOT									0.00	400,000,000	200,000,000
Total For MTN07									0.00	400,000,000	200,000,000
MTN08 On 20/04/2019 Spot Bond			100.00000	29.24104	100.00000	29.17019			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	35.21261	100.00000	35.13468			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				101.85124		101.82838			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				101.90161		101.87968			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	13.21813	100.00000	13.18611			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond				101.91867		101.89317			0.00	0	0
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211 On 14/08/2020 Spot Bond			100.89771	11.61050	100.89771	12.94378			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				101.26273		101.23940			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				101.26637		101.23982			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				110.54570		110.51712			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	12.32455	100.00000	12.29470			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	13.15611	100.00000	13.12424			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			10.06000	94.45607	10.05000	94.46935			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.05500	102.27845	9.04500	102.27899			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			9.66000	101.86808	9.65000	101.88720			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			10.41000	100.65847	10.41000	100.63072			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11A On 28/11/2020 Spot Bond			8.54500	102.68968	8.53500	102.69492			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12A On 19/03/2021 Spot Bond			9.26000	103.86003	9.25000	103.86481			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12/ On 19/03/2021 Spot Bond			9.38000	103.49727	9.38000	103.47149			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			9.36000	105.42439	9.35000	105.44735			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			8.73500	102.79635	8.72500	102.80514			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			9.28500	102.42755	9.27500	102.43773			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				101.65273		101.63135			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			10.31000	100.02930	10.31000	100.00153		35,466,400,000,000.00	3,440,000,000	860,000,000	
Total NBK16A SPOT								15,466,400,000,000.00	3,440,000,000	860,000,000	
Total For NBK16A								15,466,400,000,000.00	3,440,000,000	860,000,000	
NBK17/ On 22/04/2026 Spot Bond			9.84500	103.40297	9.84500	103.37582		22,052,800,000,000.00	2,240,000,000	1,120,000,000	
Total NBK17A SPOT								22,052,800,000,000.00	2,240,000,000	1,120,000,000	
Total For NBK17A								22,052,800,000,000.00	2,240,000,000	1,120,000,000	
NBK18/ On 01/06/2020 Spot Bond			9.01000	102.20764	9.00000	102.20763		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			9.43500	102.44066	9.42500	102.45315		0.00	0	0	
Total NBK19A SPOT								0.00	0	0	
Total For NBK19A								0.00	0	0	
NBK20/ On 01/06/2026 Spot Bond			10.01000	103.80276	10.01000	103.77506		0.00	0	0	
Total NBK20A SPOT								0.00	0	0	
Total For NBK20A								0.00	0	0	
NBK20I On 25/06/2021 Spot Bond				99.17351		99.14983		0.00	0	0	
Total NBK20B SPOT								0.00	0	0	
Total For NBK20B								0.00	0	0	
NBK21/ On 21/07/2027 Spot Bond			11.06000	97.83692	11.06000	97.80829		0.00	0	0	
Total NBK21A SPOT								0.00	0	0	
Total For NBK21A								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK21I On 10/11/2017 Spot Bond				102.08788		102.06707			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22I On 19/11/2022 Spot Bond			9.70000	103.58158	9.69000	103.59600			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				102.12049		102.09896			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23I On 19/11/2025 Spot Bond			10.26000	104.53846	10.26000	104.51003			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				102.15185		102.12920			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24I On 19/11/2027 Spot Bond			10.01000	108.11434	10.01000	108.08565		20,020,000,000,000.00	2,000,000,000	1,000,000,000	
Total NBK24A SPOT								20,020,000,000,000.00	2,000,000,000	1,000,000,000	
Total For NBK24A								20,020,000,000,000.00	2,000,000,000	1,000,000,000	
NBK24I On 11/02/2022 Spot Bond				102.08175		102.05884			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 17/02/2023 Spot Bond			9.60000	109.40997	9.59000	109.42504			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				102.11105		102.08679			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 10/05/2023 Spot Bond			100.00000	13.74053	100.00000	13.71029			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.99529		100.96956			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 10/05/2026 Spot Bond			10.05000	108.88346	10.05000	108.85446			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK27I On 01/06/2018 Spot Bond				101.84829		101.82656			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28I On 02/08/2023 Spot Bond			9.61000	101.84425	9.60000	101.86358			0.00	0	60,000,000
Total NBK28A SPOT									0.00	0	60,000,000
Total For NBK28A									0.00	0	60,000,000
NBK28I On 19/11/2020 Spot Bond				101.89982		101.87654			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 31/07/2026 Spot Bond			10.31000	101.20772	10.31000	101.18007			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond				102.14354		102.12106			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30I On 20/02/2024 Spot Bond			9.40000	105.32806	9.39000	105.34972			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				101.97384		101.94998			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				102.02485		101.99957			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				101.71473		101.69147			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				102.28475		102.26244			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				102.16355		102.13998			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond				102.21057		102.18646			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK36I On 10/05/2026 Spot Bond				102.26918		102.24438			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				100.07981		100.05818			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				100.04514		100.02253			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			8.20000	110.59815	8.20000	110.57401			0.00	0	0
Total NBK3A SPOT									0.00	0	0
Total For NBK3A									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	31.95034	100.00000	31.88001			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			11.18500	46.44656	11.18500	46.43307			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				100.10128		100.01785			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				101.86577		101.84330			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				101.82679		101.80352			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				101.87731		101.85336			0.00	0	0
Total NBK43B SPOT									0.00	0	0
Total For NBK43B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.47723		100.45142			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				102.06315		102.03917			0.00	0	0
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN7: On 20/09/2017 Spot Bond				101.14280		101.11903				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				100.73898		100.71508				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				101.19451		101.16958				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	9.83827	100.00000	9.81444				0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	9.83827	100.00000	9.81444				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			10.35500	105.37975	10.35500	105.35085				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				101.18843		101.16363				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			10.39000	104.35050	10.39000	104.32178				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				101.19451		101.16958				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				101.20415		101.17899				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				101.21631		101.19088				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				101.57798		101.55439				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9: On 09/04/2018 Spot Bond				100.67208		100.64793				0.00	0	0
Total NCLN93 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 NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				101.10935		101.08445				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				100.67212		100.64797				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	14.82203	100.00000	14.78612				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	12.58265	100.00000	12.55775				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	14.66295	100.00000	14.62743				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	15.45233	100.00000	15.41489				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				100.96594		100.94029				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				102.15103		102.12534				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			9.08000	105.50453	9.08000	105.47893				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				100.85133		100.82476				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond				100.63978		100.61239				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond				100.55805		100.53067				0.00	0	0
Total NED18 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 NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond				102.25904		102.23060				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			10.63000	102.63568	10.62000	102.63156			63,567,400,000,000.00	5,980,000,000	2,990,000,000	
Total NED20 SPOT									3,567,400,000,000.00	5,980,000,000	2,990,000,000	
Total For NED20									3,567,400,000,000.00	5,980,000,000	2,990,000,000	
NEDT1 On 21/05/2021 Spot Bond				105.14135		105.10356				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond				102.62840		102.59179				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET50 On 08/08/2017 Spot Bond				104.07108		104.04821				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				103.54890		103.51898				0.00	0	300,000,000
Total NGL01 SPOT										0.00	0	300,000,000
Total For NGL01										0.00	0	300,000,000
NGL02 On 15/03/2022 Spot Bond				102.39533		102.36567				0.00	0	1,900,000,000
Total NGL02 SPOT										0.00	0	1,900,000,000
Total For NGL02										0.00	0	1,900,000,000
NGL03 On 26/05/2022 Spot Bond				102.18553		102.15589				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				101.28958		101.25451				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	110.18700	10.00000	110.15800				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	103.02688	13.50000	102.99031				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond				101.72847		101.69824				0.00	0	0
Total NHM003 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 NHM003										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.37000	120.09988	3.37500	120.03652				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	169.84978	3.45000	169.81787				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			3.76000	116.94110	3.76500	116.87832				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	161.19355	3.99000	161.16093				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	160.18196	4.06000	160.14925				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	101.14204	3.92000	101.12181				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			8.43000	102.64764	8.42000	102.65081				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.06000	105.45968	9.05000	105.45900				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				101.72188		101.69977				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.71174		101.68860				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				101.81218		101.78816				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				101.72708		101.70516				0.00	0	0
Total NQ1A23 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 NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				101.83803		101.81458				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				101.88637		101.86226				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				101.72708		101.70516				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			9.26000	105.49007	9.25000	105.48875				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				101.80570		101.78335				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				101.88242		101.85836				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				101.76746		101.74499				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			9.46000	105.52049	9.45000	105.51854				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				101.78765		101.76490				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				101.96918		101.94392				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				101.83595		101.81319				0.00	0	0
Total NQ1C19 SPOT										0.00	0	0
Total For NQ1C19										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				102.17086		102.14282				0.00	0	0
Total NQF1D5 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 NQF1D5										0.00	0	0
NQF1D On 22/05/2018 Spot Bond				101.82803		101.80472				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				102.06928		102.04166				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			8.31000	106.98677	8.31000	106.96297				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.23500	115.46493	9.22500	115.48062				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02: On 31/05/2023 Spot Bond			3.67000	174.67133	3.67000	174.63747				0.00	0	7,500,000,000
Total NRA023 SPOT										0.00	0	7,500,000,000
Total For NRA023										0.00	0	7,500,000,000
NRA02: On 30/11/2028 Spot Bond			11.11000	109.38216	11.11000	109.34985		123,098,800,000,000.00		11,080,000,000		5,540,000,000
Total NRA028 SPOT								123,098,800,000,000.00		11,080,000,000		5,540,000,000
Total For NRA028								123,098,800,000,000.00		11,080,000,000		5,540,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	14.15661	100.00000	14.12528				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				101.30530		101.28226				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				102.08962		102.06694				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				100.20009		100.17498				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond				100.19474		100.17031				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond				100.22047		100.19618				0.00	0	0
Total NTC21 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 NTC21									0.00	0	0
OML02 On 27/11/2019 Spot Bond				102.32977		102.30499			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.58000	101.04988	9.57000	101.04445			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				101.37255		101.34689			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.76500	103.62677	9.75500	103.62264		29,295,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML05 SPOT								29,295,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML05								29,295,000,000,000.00	3,000,000,000	1,500,000,000	
OML06 On 19/03/2022 Spot Bond			10.54000	103.05573	10.53000	103.06271		31,620,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								31,620,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								31,620,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2025 Spot Bond			11.51000	101.31150	11.51000	101.28070		22,099,200,000,000.00	1,920,000,000	960,000,000	
Total OML07 SPOT								22,099,200,000,000.00	1,920,000,000	960,000,000	
Total For OML07								22,099,200,000,000.00	1,920,000,000	960,000,000	
OML08 On 14/09/2020 Spot Bond				101.64752		101.62213		0.00	0	0	
Total OML08 SPOT								0.00	0	0	
Total For OML08								0.00	0	0	
OML09 On 14/09/2022 Spot Bond			10.53000	105.64550	10.52000	105.65521		21,060,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML09 SPOT								21,060,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML09								21,060,000,000,000.00	2,000,000,000	1,000,000,000	
OML10 On 14/09/2025 Spot Bond			11.51000	103.55354	11.51000	103.52206		21,638,800,000,000.00	1,880,000,000	940,000,000	
Total OML10 SPOT								21,638,800,000,000.00	1,880,000,000	940,000,000	
Total For OML10								21,638,800,000,000.00	1,880,000,000	940,000,000	
PMM12 On 25/11/2020 Spot Bond			10.00000	110.18700	10.00000	110.15800		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				101.41591		101.39195		0.00	0	0	
Total PMM29 SPOT								0.00	0	0	
Total For PMM29								0.00	0	0	
PMM30 On 07/09/2017 Spot Bond				101.40905		101.38625		0.00	0	0	
Total PMM30 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 PMM30										0.00	0	0
PMM33 On 01/09/2017 Spot Bond				101.47189		101.44958				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				101.06814		101.04378				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				99.93368		99.91158				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				100.00002		99.97854				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				101.62933		101.60698				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				101.32412		101.29974				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				97.67784		97.64842				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				97.06926		96.98481				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				100.25534		100.23196				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				100.19330		100.16903				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				100.21158		100.18499				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2018 Spot Bond				100.21582		100.18870				0.00	0	0
Total PRE1D1 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 PRE1D1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				102.91055		102.88842			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				103.04783		103.02456			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				103.16792		103.14365			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				103.40801		103.38176			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				103.44230		103.41576			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				103.47659		103.44976			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			8.61000	113.23789	8.61000	113.21182			811,402,482,248,000.00	1,043,136,176,800	1,242,264,514,300
Total R186 SPOT									11,402,482,248,000.00	043,136,176,800	242,264,514,300
Total For R186									11,402,482,248,000.00	043,136,176,800	242,264,514,300
R197 On 07/12/2023 Spot Bond			2.47000	294.93617	2.47000	294.88853			25,712,593,296,000.00	10,409,956,800	44,047,459,900
Total R197 SPOT									15,712,593,296,000.00	10,409,956,800	44,047,459,900
Total For R197									15,712,593,296,000.00	10,409,956,800	44,047,459,900
R202 On 07/12/2033 Spot Bond			2.56000	236.71312	2.56000	236.67431			325,738,721,280,000.00	127,241,688,000	194,647,011,100
Total R202 SPOT									15,738,721,280,000.00	127,241,688,000	194,647,011,100
Total For R202									15,738,721,280,000.00	127,241,688,000	194,647,011,100
R2023 On 28/02/2023 Spot Bond			7.96000	102.36622	7.95000	102.38862			461,368,080,836,000.00	937,357,799,100	744,371,810,500
Total R2023 SPOT									11,368,080,836,000.00	937,357,799,100	744,371,810,500
Total For R2023									11,368,080,836,000.00	937,357,799,100	744,371,810,500
R203 On 15/09/2017 Spot Bond			7.04000	103.28828	7.04000	103.26853			174,588,505,600,000.00	1,161,163,140,000	1,457,550,000,000
Total R203 SPOT									14,588,505,600,000.00	161,163,140,000	457,550,000,000
Total For R203									14,588,505,600,000.00	161,163,140,000	457,550,000,000
R2030 On 31/01/2030 Spot Bond			9.16000	91.55911	9.16500	91.50226			527,709,880,000,000.00	1,040,143,000,000	555,895,527,700
Total R2030 SPOT									17,709,880,000,000.00	040,143,000,000	555,895,527,700

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 For R2030									7,709,880,000,000.00	040,143,000,000	555,895,527,700
R2032 On 31/03/2032 Spot Bond			9.37000	93.99028	9.37500	93.92986			636,753,065,000,000.00	601,574,500,000	437,508,525,400
Total R2032 SPOT									6,753,065,000,000.00	601,574,500,000	437,508,525,400
Total For R2032									6,753,065,000,000.00	601,574,500,000	437,508,525,400
R2035 On 28/02/2035 Spot Bond			9.63000	97.43455	9.62500	97.44962			237,132,264,980,000.00	751,519,446,000	417,580,858,000
Total R2035 SPOT									7,132,264,980,000.00	751,519,446,000	417,580,858,000
Total For R2035									7,132,264,980,000.00	751,519,446,000	417,580,858,000
R2037 On 31/01/2037 Spot Bond			9.71000	89.59241	9.70500	89.60914			129,185,139,990,000.00	1,146,157,069,000	664,306,345,800
Total R2037 SPOT									9,185,139,990,000.00	146,157,069,000	664,306,345,800
Total For R2037									9,185,139,990,000.00	146,157,069,000	664,306,345,800
R204 On 21/12/2018 Spot Bond			7.13000	102.07328	7.13000	102.05375			768,987,742,095,000.00	528,609,781,500	261,413,728,900
Total R204 SPOT									8,987,742,095,000.00	528,609,781,500	261,413,728,900
Total For R204									8,987,742,095,000.00	528,609,781,500	261,413,728,900
R2040 On 31/01/2040 Spot Bond			9.87000	92.29076	9.87000	92.26660			650,615,339,000,000.00	1,079,089,700,000	625,553,217,500
Total R2040 SPOT									0,615,339,000,000.00	079,089,700,000	625,553,217,500
Total For R2040									0,615,339,000,000.00	079,089,700,000	625,553,217,500
R2044 On 31/01/2044 Spot Bond			9.89000	89.45978	9.89000	89.43632			904,374,468,000,000.00	900,341,200,000	640,628,475,300
Total R2044 SPOT									4,374,468,000,000.00	900,341,200,000	640,628,475,300
Total For R2044									4,374,468,000,000.00	900,341,200,000	640,628,475,300
R2048 On 28/02/2048 Spot Bond			9.85500	93.09928	9.85500	93.07495			260,534,544,000,000.00	1,244,092,800,000	1,121,289,298,100
Total R2048 SPOT									0,534,544,000,000.00	244,092,800,000	121,289,298,100
Total For R2048									0,534,544,000,000.00	244,092,800,000	121,289,298,100
R207 On 15/01/2020 Spot Bond			7.38000	100.10158	7.37000	100.10388			016,466,473,748,000.00	950,740,714,600	424,765,483,700
Total R207 SPOT									6,466,473,748,000.00	950,740,714,600	424,765,483,700
Total For R207									6,466,473,748,000.00	950,740,714,600	424,765,483,700
R208 On 31/03/2021 Spot Bond			7.53500	99.84207	7.52500	99.85290			402,269,082,068,000.00	584,242,744,800	506,966,851,200
Total R208 SPOT									2,269,082,068,000.00	584,242,744,800	506,966,851,200
Total For R208									2,269,082,068,000.00	584,242,744,800	506,966,851,200
R209 On 31/03/2036 Spot Bond			9.59500	73.34174	9.59000	73.35642			216,270,554,000,000.00	1,481,633,200,000	1,057,767,703,000
Total R209 SPOT									6,270,554,000,000.00	481,633,200,000	057,767,703,000
Total For R209									6,270,554,000,000.00	481,633,200,000	057,767,703,000
R210 On 31/03/2028 Spot Bond			2.50000	184.58027	2.50000	184.55031			90,825,963,500,000.00	36,330,385,400	96,156,918,100
Total R210 SPOT									0,825,963,500,000.00	36,330,385,400	96,156,918,100
Total For R210									0,825,963,500,000.00	36,330,385,400	96,156,918,100
R212 On 31/01/2022 Spot Bond			2.44000	148.17643	2.44000	148.15267			179,519,014,992,000.00	73,573,366,800	158,654,303,400
Total R212 SPOT									9,519,014,992,000.00	73,573,366,800	158,654,303,400

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 For R212									9,519,014,992,000.00	73,573,366,800	158,654,303,400
R213 On 28/02/2031 Spot Bond			9.25000	85.78069	9.25000	85.75961			791,957,144,175,000.00	626,157,529,100	460,670,845,200
Total R213 SPOT									1,957,144,175,000.00	626,157,529,100	460,670,845,200
Total For R213									11,957,144,175,000.00	626,157,529,100	460,670,845,200
R214 On 28/02/2041 Spot Bond			9.78000	72.75725	9.78000	72.73837			539,117,989,264,000.00	873,120,448,800	748,153,172,600
Total R214 SPOT									39,117,989,264,000.00	873,120,448,800	748,153,172,600
Total For R214									39,117,989,264,000.00	873,120,448,800	748,153,172,600
RCG01 On 24/10/2019 Spot Bond				100.26949		100.24497			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				100.25000		100.22726			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				101.30657		101.27908			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				101.68618		101.66132			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	60.36227	100.00000	60.21605			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	93.99971	100.00000	93.76293			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	12.56930	100.00000	12.96797			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	60.44244	100.00000	64.66355			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	40.35944	100.00000	42.96307			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	20.29314	100.00000	21.27647			0.00	0	0
Total RDF05U 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 RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				101.33553		101.31184				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				101.91732		101.89579				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				102.80754		102.78383				0.00	0	90,000,000
Total RDFB05 SPOT										0.00	0	90,000,000
Total For RDFB05										0.00	0	90,000,000
RDFB0 On 22/03/2019 Spot Bond				101.74463		101.72071				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	31.44148	100.00000	31.36532				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				101.10889		101.08504				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				101.02327		100.99855				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				101.62062		101.59634				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				101.18649		101.16286				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				100.99593		100.97156				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.74817		100.72557				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				100.90760		100.88484				0.00	0	0
Total RDFC36 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 RDFC36										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond				101.47498		101.45305				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				100.18195		100.15913				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
REB01 On 21/05/2018 Spot Bond				101.96361		101.93976				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	66.77079	100.00000	66.60904				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				101.91789		101.89337				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				101.77466		101.75208				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				101.02666		100.99468				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				101.07879		101.04506				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				101.28327		101.24262				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				101.06616		101.03284				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED30 On 16/09/2021 Spot Bond				101.53026		101.49850				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	63.97411	100.00000	63.81913				0.00	0	0
Total RES01U 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 RES01U										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	31.47767	100.00000	31.40141				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	18.20874	100.00000	18.16463				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	12.86734	100.00000	12.83616				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				99.85397		99.83185				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				99.93227		99.90961				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				101.47991		101.45587				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				100.66666		100.64551				0.00	0	500,000,000
Total RES32 SPOT										0.00	0	500,000,000
Total For RES32										0.00	0	500,000,000
RES34 On 25/08/2019 Spot Bond				102.96552		102.94283				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				101.82327		101.79888				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				100.34599		100.32113				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond				100.01451		100.04528				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES39I On 03/05/2018 Spot Bond			100.00000	54.74738	100.00000	52.04131				0.00	0	0
Total RES39U 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 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				81.01434		80.95939				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	47.51588	100.00000	47.40201				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	19.21950	100.00000	19.17295				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				103.83985		103.79722				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				45.57233		45.47992				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			9.20500	105.19353	9.19500	105.19904				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.64000	100.79881	9.63000	100.81944				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.95000	96.99256	10.95000	96.96431				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
S1327L On 02/08/2017 Spot Bond			100.00000	99.45504	100.00000	99.72678				0.00	0	0
Total S1327LU SPOT										0.00	0	0
Total For S1327LU										0.00	0	0
S1328L On 02/11/2017 Spot Bond			100.00000	80.21978	100.00000	100.00000				0.00	0	0
Total S1328LU SPOT										0.00	0	0
Total For S1328LU										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.18700	10.00000	110.15800				0.00	0	0
Total SBK12/R157 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 SBK12/R157									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			8.14000	102.11988	8.14000	102.09770			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK16 On 15/03/2018 Spot Bond				101.50951		101.48515			0.00	0	70,000,000
Total SBK16 SPOT									0.00	0	70,000,000
Total For SBK16									0.00	0	70,000,000
SBK17 On 30/07/2019 Spot Bond				99.08305		98.99736			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				99.05317		99.02616			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.28570		100.25970			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				103.34859		103.32114			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2020 Spot Bond				100.19987		100.17081			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond				103.18524		103.15711			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			11.26000	103.19142	11.25000	103.19742		43,013,200,000,000.00	3,820,000,000	1,910,000,000	
Total SBK23 SPOT								13,013,200,000,000.00	3,820,000,000	1,910,000,000	
Total For SBK23								13,013,200,000,000.00	3,820,000,000	1,910,000,000	
SBK24 On 19/10/2020 Spot Bond				102.58738		102.55895			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.26016	100.00000	11.23289			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				102.61359		102.58349			0.00	0	0
Total SBK25 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			11.27500	106.23872	11.26500	106.23722			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			8.48000	102.58999	8.48000	102.56672		46,809,600,000,000.00	5,520,000,000	2,760,000,000	
Total SBK9 SPOT								16,809,600,000,000.00	5,520,000,000	2,760,000,000	
Total For SBK9								16,809,600,000,000.00	5,520,000,000	2,760,000,000	
SBN33 On 15/09/2017 Spot Bond			8.44000	103.12349	8.44000	103.09988			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				101.26291		101.24059			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			7.66000	103.38684	7.66000	103.36537			0.00	0	0
Total SBS13 SPOT								0.00	0	0	
Total For SBS13								0.00	0	0	
SBS16 On 22/09/2018 Spot Bond				101.41272		101.38985			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				101.76804		101.74388			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			8.83500	105.49214	8.82500	105.50043		75,981,000,000,000.00	8,600,000,000	8,600,000,000	
Total SBS19 SPOT								75,981,000,000,000.00	8,600,000,000	8,600,000,000	
Total For SBS19								75,981,000,000,000.00	8,600,000,000	8,600,000,000	
SBS20 On 15/05/2026 Spot Bond			9.77500	103.77881	9.77500	103.75191			0.00	0	0
Total SBS20 SPOT								0.00	0	0	
Total For SBS20								0.00	0	0	
SBS21 On 15/05/2026 Spot Bond				103.59433		103.56943			0.00	0	0
Total SBS21 SPOT								0.00	0	0	
Total For SBS21								0.00	0	0	
SBS24 On 24/05/2019 Spot Bond				102.50642		102.48388			0.00	0	0
Total SBS24 SPOT								0.00	0	0	
Total For SBS24								0.00	0	0	
SBS25 On 24/05/2019 Spot Bond			7.96000	103.21673	7.91000	103.27847		7,960,000,000,000.00	1,000,000,000	1,110,000,000	
Total SBS25 SPOT								7,960,000,000,000.00	1,000,000,000	1,110,000,000	

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 SBS25									7,960,000,000,000.00	1,000,000,000	1,110,000,000
SBS27 On 20/02/2024 Spot Bond			9.21000	109.05579	9.20000	109.07841			0.00	0	990,000,000
Total SBS27 SPOT									0.00	0	990,000,000
Total For SBS27									0.00	0	990,000,000
SBS29 On 12/06/2019 Spot Bond			7.93500	102.52010	7.93500	102.49831			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			9.95500	91.42198	9.95500	91.39785			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				101.17147		101.14916			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			10.02000	99.94195	10.02000	99.91525			1,174,344,000,000.00	117,200,000	468,600,000
Total SBS31 SPOT									1,174,344,000,000.00	117,200,000	468,600,000
Total For SBS31									1,174,344,000,000.00	117,200,000	468,600,000
SBS32 On 19/09/2017 Spot Bond				101.06182		101.03838			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				101.13231		101.10930			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			9.91000	104.71930	9.91000	104.69178			28,739,000,000,000.00	2,900,000,000	1,450,000,000
Total SBS34 SPOT									28,739,000,000,000.00	2,900,000,000	1,450,000,000
Total For SBS34									28,739,000,000,000.00	2,900,000,000	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.34087		100.25535			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				99.94928		99.86663			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			8.21000	99.60904	8.20000	99.60928			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.57500	97.59509	9.57500	97.57030			0.00	0	0
Total SBS38 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 SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.27000	96.26361	10.27000	96.23740			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			8.85500	100.95397	8.84500	100.96507		10,271,800,000,000.00		1,160,000,000	580,000,000
Total SBS4 SPOT								10,271,800,000,000.00		1,160,000,000	580,000,000
Total For SBS4								10,271,800,000,000.00		1,160,000,000	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.34654		100.32431			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.02000	106.20919	9.01000	106.22603			0.00	0	58,000,000
Total SBS41 SPOT									0.00	0	58,000,000
Total For SBS41									0.00	0	58,000,000
SBS42 On 12/11/2025 Spot Bond			9.63000	108.06826	9.63000	108.04064			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.96000	107.89019	9.96000	107.86170			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				102.17118		102.14890			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				102.68070		102.65764			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.03000	111.92712	9.02000	111.94450			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				102.59830		102.57449			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				99.86837		99.78702			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond				100.09443		100.01260			0.00	0	230,000,000
Total SBS49 SPOT									0.00	0	230,000,000

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 SBS49										0.00	0	230,000,000
SBS50 On 31/01/2022 Spot Bond			9.06000	101.53139	9.05000	101.54352				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			9.65000	100.69643	9.65000	100.67065				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				100.10087		100.01669				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond				100.02303		99.99979				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				101.29486		101.27197				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				101.34079		101.31702				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			9.09000	100.73577	9.08000	100.74979				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				101.35517		101.33112				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				101.45204		101.42737				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	272.81618	3.92000	272.76148				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.11000	195.37307	4.11000	195.33292				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond				101.29384		101.25882				0.00	0	0
Total SBT101 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 SBT101									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	91.75512	100.00000	91.53023			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	66.76084	100.00000	66.59911			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	67.42054	100.00000	67.25721			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	68.62000	100.00000	68.45377			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	69.21974	100.00000	69.05205			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				100.93257		100.89784			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				100.93270		100.89796			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				101.71818		101.69506			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	110.18700	10.00000	110.15800			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			8.64000	104.16767	8.64000	104.14322			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				102.23500		102.21069			0.00	0	0
Total SHS22 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 SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.93955		100.91542			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				100.96859		100.94364			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			9.43500	101.93171	9.42500	101.93111			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				100.96859		100.94364			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				101.03130		101.00779			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	44.46729	100.00000	44.35957			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				100.80866		100.78403			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				100.82485		100.79967			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				100.68543		100.66071			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				100.69879		100.67353			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			8.38000	104.39022	8.38000	104.36656		6,704,000,000,000.00	800,000,000	400,000,000	
Total SLI3 SPOT								6,704,000,000,000.00	800,000,000	400,000,000	
Total For SLI3								6,704,000,000,000.00	800,000,000	400,000,000	
SLI4 On 15/08/2021 Spot Bond				102.13372		102.10885		0.00	0	0	
Total SLI4 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 SLI4									0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				102.02993		102.00638			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				102.08506		102.06081			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				102.11844		102.09378			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				102.14035		102.11540			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				102.29765		102.27072			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				102.34378		102.31626			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			8.24000	103.14700	8.24000	103.12394		62,129,600,000,000.00	7,540,000,000	3,770,000,000	
Total SNT01 SPOT								62,129,600,000,000.00	7,540,000,000	3,770,000,000	
Total For SNT01								62,129,600,000,000.00	7,540,000,000	3,770,000,000	
SNT02 On 12/04/2021 Spot Bond				100.67604		100.64953			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			10.56000	108.70773	10.55000	108.72054		32,736,000,000,000.00	3,100,000,000	1,550,000,000	
Total SNT03 SPOT								32,736,000,000,000.00	3,100,000,000	1,550,000,000	
Total For SNT03								32,736,000,000,000.00	3,100,000,000	1,550,000,000	
SNT04 On 27/06/2022 Spot Bond				101.03185		101.00653			0.00	0	0
Total SNT04 SPOT									0.00	0	0
Total For SNT04									0.00	0	0
SPDA10 On 21/08/2021 Spot Bond				101.87517		101.85124			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				101.84634		101.82567			0.00	0	0
Total SPDA4 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 SPDA4									0.00	0	0
SPDA5 On 21/08/2017 Spot Bond				101.77571		101.75382			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				101.80678		101.78379			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				101.81389		101.78984			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				101.86817		101.84337			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				101.84312		101.81963			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				101.51669		101.49106			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				100.10193		100.01834			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				100.71653		100.69336			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.23500	99.64869	9.22500	99.64718		5,541,000,000,000.00	600,000,000	300,000,000	
Total SSA06 SPOT								5,541,000,000,000.00	600,000,000	300,000,000	
Total For SSA06								5,541,000,000,000.00	600,000,000	300,000,000	
SSN00: On 31/03/2021 Spot Bond			9.10500	95.12146	9.09500	95.12751		0.00	0	0	
Total SSN004 SPOT								0.00	0	0	
Total For SSN004								0.00	0	0	
SSN00: On 31/03/2021 Spot Bond			9.10500	95.12146	9.09500	95.12751		0.00	0	100,000,000	
Total SSN005 SPOT								0.00	0	100,000,000	
Total For SSN005								0.00	0	100,000,000	
SSN00: On 15/09/2017 Spot Bond			7.92000	103.18464	7.92000	103.16246		0.00	0	0	
Total SSN009 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 SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			3.92500	115.63281	3.93000	115.57028				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.11000	103.56684	10.11000	103.53894				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.12000	74.45239	11.12000	74.43050				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.34443		100.31967				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.49050		100.46690				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				101.04674		101.02170				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				101.71598		101.68780				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				101.19063		101.16575				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				101.64635		101.62165				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				102.04082		102.01645				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 18/12/2020 Spot Bond				107.38958		107.38958				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03: On 01/06/2021 Spot Bond				101.76155		101.73545				0.00	0	0
Total SSN037 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 SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	100.22842	9.55000	100.20302				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				100.61114		100.58638				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			9.36000	105.00722	9.35000	105.02782				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
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	99.12600	4.05000	99.10583				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				99.85907		99.83551				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 14/02/2018 Spot Bond				99.79355		101.82911				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				100.10314		100.07733				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond				100.69019		100.66529				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				100.99030		100.96779				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			9.56000	99.95304	9.56000	99.92754				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond				101.79669		101.77384				0.00	0	0
Total T12A10 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 T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond				102.42690		102.40374				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			9.03000	104.08241	9.02000	104.07537				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				102.04657		102.02325				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				101.89230		101.86715				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			8.93000	108.64114	8.92000	108.64177				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				101.74751		101.72440				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				102.04657		102.02325				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				101.88827		101.86319				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.03000	108.00554	9.02000	108.00590				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				101.83707		101.81367				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				101.58271		101.55844				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.98000	106.39084	8.97000	106.39153				0.00	0	0
Total T13A20 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 T13A20										0.00	0	0
T14A1C On 21/11/2019 Spot Bond				101.82692		101.80365				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				101.86712		101.84330				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	101.82539	9.15000	101.80050				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				101.50069		101.47834				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				100.78344		100.76051				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				100.74592		100.72260				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				100.76069		100.73685				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				101.89325		101.87035				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				100.16353		100.13971				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				100.16908		100.14445				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				101.79290		101.77172				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TFS144 On 20/03/2020 Spot Bond				101.10202		101.07916				0.00	0	0
Total TFS144 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 TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond				101.13357		101.11000				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				99.80521		99.78144				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				100.46132		100.43802				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				100.47592		100.45175				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	100.39551	8.73000	100.37220				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				100.32373		100.30014				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				100.64578		100.62225				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			8.63000	99.98581	8.63000	99.96285				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				100.31187		100.28841				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond				100.64578		100.62225				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond				100.72295		100.69818				0.00	0	0
Total TH11B1 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 TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond				100.49143		100.46634				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond				100.48960		100.46462				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond				100.53650		100.50874				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond				100.53468		100.50703				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond				100.51876		100.49205				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond				100.67799		100.64183				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond				100.67979		100.64353				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2018 Spot Bond				100.67075		100.63502				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				101.75781		101.73522				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				101.82697		101.80370				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.98000	104.49395	8.97000	104.48700				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond				101.79669		101.77384				0.00	0	0
Total TH12A4 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 TH12A4										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				101.86735		101.84352				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.89000	103.21889	8.88000	103.21239				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				101.78659		101.76388				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				101.86735		101.84352				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			9.00000	102.49270	8.99000	102.48598				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				101.95818		101.93311				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				101.95818		101.93311				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				101.95818		101.93311				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				101.95818		101.93311				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				102.11961		102.09231				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				102.11961		102.09231				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				102.11961		102.09231				0.00	0	0
Total TH12C3 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 TH12C3										0.00	0	0
TH12C On 21/08/2019 Spot Bond				102.11759		102.09032				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				102.77481		102.73845				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				102.77481		102.73845				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				102.88114		102.84489				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				102.76273		102.72653				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				101.75025		101.72804				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				101.79467		101.77185				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				102.26700		102.24342				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.13000	104.70905	9.12000	104.70943				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				101.75227		101.73003				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				101.89603		101.87343				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A On 21/08/2020 Spot Bond				101.26850		101.24419				0.00	0	0
Total TH13A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			9.02000	105.94777	9.01000	105.94838				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				101.74751		101.72440				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				101.95808		101.93301				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				101.96010		101.93500				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				101.99881		101.97217				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				101.95862		101.93255				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				101.95202		101.92704				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.09930		102.07228				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.11544		102.08819				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.09924		102.07119				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.13940		102.11079				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.21023		102.18167				0.00	0	0
Total TH13C5 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 TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond				102.76442		102.72820				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond				102.76442		102.72820				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D On 21/08/2020 Spot Bond				102.80097		102.76298				0.00	0	300,000,000
Total TH13D3 SPOT										0.00	0	300,000,000
Total For TH13D3										0.00	0	300,000,000
TH13D On 21/08/2020 Spot Bond				102.77094		102.73338				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D On 21/08/2020 Spot Bond				102.80470		102.76792				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2017 Spot Bond				101.63879		101.61704				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A On 21/11/2019 Spot Bond				101.50638		101.48264				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A On 21/11/2021 Spot Bond				101.89536		101.87115				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A On 21/11/2021 Spot Bond			9.07500	105.60471	9.06500	105.61501				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A On 21/02/2018 Spot Bond				101.66538		101.64434				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A On 21/11/2019 Spot Bond				101.82692		101.80365				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A On 21/11/2021 Spot Bond				101.87922		101.85523				0.00	0	0
Total TH14A7 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 TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.02500	103.01726	9.01500	103.02783				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A: On 21/05/2018 Spot Bond				101.68970		101.66832				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				102.01839		101.99248				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				101.95789		101.93282				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				101.93369		101.90895				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				102.11921		102.09191				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				102.07888		102.05214				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				102.05469		102.02828				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				102.72359		102.68792				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				102.68131		102.64623				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				102.62292		102.58865				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
THE9B: On 18/07/2019 Spot Bond				100.50782		100.48176				0.00	0	0
Total THE9B4 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 THE9B4									0.00	0	0
THE9C On 18/07/2019 Spot Bond				101.88677		101.85892			0.00	0	0
Total THE9C4 SPOT									0.00	0	0
Total For THE9C4									0.00	0	0
THE9D On 18/07/2019 Spot Bond				100.69377		100.65667			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			8.88000	96.24623	9.04000	95.88711		71,040,000,000,000.00	8,000,000,000	4,000,000,000	
Total TL20 SPOT								*1,040,000,000,000.00	8,000,000,000	4,000,000,000	
Total For TL20								*1,040,000,000,000.00	8,000,000,000	4,000,000,000	
TL20/R On 22/02/2020 Spot Bond			100.00000	24.18972	100.00000	24.14383		0.00	0	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	110.18700	10.00000	110.15800		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	13.32714	100.00000	13.28552		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				103.07467		103.05190		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				101.03621		101.01383		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			7.73000	102.41271	7.73000	102.39149		0.00	0	12,251,513,839	
Total TN17 SPOT								0.00	0	12,251,513,839	
Total For TN17								0.00	0	12,251,513,839	
TN17/R On 14/11/2017 Spot Bond			100.00000	81.77328	100.00000	81.59856		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			8.81500	108.48382	8.80500	108.48595		830,373,000,000,000.00	94,200,000,000	47,101,300,000	
Total TN20 SPOT								10,373,000,000,000.00	94,200,000,000	47,101,300,000	
Total For TN20								10,373,000,000,000.00	94,200,000,000	47,101,300,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	21.42586	100.00000	21.37870		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	15.96424	100.00000	15.92556		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	13.77413	100.00000	13.72648			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			9.48000	108.73330	9.47000	108.75419		105,417,600,000,000.00	11,120,000,000	4,232,000,000	
Total TN23 SPOT								15,417,600,000,000.00	11,120,000,000	4,232,000,000	
Total For TN23								15,417,600,000,000.00	11,120,000,000	4,232,000,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	13.72794	100.00000	13.69772			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			10.45000	99.26367	10.45000	99.23574		557,194,000,000,000.00	53,320,000,000	15,480,000,000	
Total TN25 SPOT								57,194,000,000,000.00	53,320,000,000	15,480,000,000	
Total For TN25								57,194,000,000,000.00	53,320,000,000	15,480,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.91236	100.00000	13.88122			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			10.59000	91.52241	10.59000	91.49675		38,547,600,000,000.00	3,640,000,000	1,210,000,000	
Total TN27 SPOT								18,547,600,000,000.00	3,640,000,000	1,210,000,000	
Total For TN27								18,547,600,000,000.00	3,640,000,000	1,210,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.68454	100.00000	10.66102			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			11.26000	98.16680	11.26500	98.10480		209,436,000,000,000.00	18,600,000,000	9,300,000,000	
Total TN30 SPOT								19,436,000,000,000.00	18,600,000,000	9,300,000,000	
Total For TN30								19,436,000,000,000.00	18,600,000,000	9,300,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	123.46955	8.00000	123.44310			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			11.91000	94.32747	11.91000	94.29766		66,696,000,000,000.00	5,600,000,000	2,800,000,000	
Total TN40 SPOT								16,696,000,000,000.00	5,600,000,000	2,800,000,000	
Total For TN40								16,696,000,000,000.00	5,600,000,000	2,800,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	103.40395	10.75000	103.37438			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				101.82732		101.80483			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TNF18 SPOT										0.00	0	0
Total For TNF18										0.00	0	0
TORQ1 On 15/08/2018 Spot Bond				102.31093		102.28384				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ3 On 15/08/2017 Spot Bond				101.99566		101.97219				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ6 On 15/08/2017 Spot Bond				102.64272		102.61143				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				102.00116		101.97797				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				102.04543		102.02168				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				102.11181		102.08723				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	110.18700	10.00000	110.15800				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.77246		100.74905				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				100.88257		100.85969				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				101.87419		101.85150				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			9.03500	103.00350	9.02500	103.00720				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2018 Spot Bond				101.26646		101.24316				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond				101.32307		101.29864				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			9.28000	102.42979	9.27000	102.43297				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				101.26785		101.24451				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				101.32307		101.29864				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.08000	103.06205	9.07000	103.06581				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				101.41287		101.38665				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				101.44739		101.42049				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				101.59227		101.56248				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				101.64741		101.61652				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				102.00526		101.96722				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				102.00526		101.96722				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				101.31950		101.29550				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4I On 14/06/2019 Spot Bond			100.00000	30.98431	100.00000	30.90924				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				101.33703		101.31232				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2I On 14/06/2019 Spot Bond			100.00000	31.25262	100.00000	31.17690				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				101.34394		101.31910				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	31.47620	100.00000	31.39995				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				101.17798		101.14882				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	34.20395	100.00000	34.12110				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				104.43786		104.40377				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2I On 14/06/2019 Spot Bond			100.00000	37.20001	100.00000	37.10989				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	28.64355	100.00000	28.57417				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	15.78631	100.00000	15.74806				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP21E On 03/08/2017 Spot Bond				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 TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP218 On 17/08/2017 Spot Bond				99.71313		99.69106				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TSP219 On 26/10/2017 Spot Bond				98.22322		98.20182				0.00	0	0
Total TSP220 SPOT										0.00	0	0
Total For TSP220										0.00	0	0
TSP220 On 26/04/2018 Spot Bond				94.29436		94.27283				0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TSP221 On 10/05/2018 Spot Bond				93.98448		93.96292				0.00	0	0
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0
TSP222 On 23/11/2017 Spot Bond				97.62588		97.60449				0.00	0	0
Total TSP223 SPOT										0.00	0	0
Total For TSP223										0.00	0	0
TSP223 On 24/05/2018 Spot Bond				93.69967		93.67817				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP224 On 07/12/2017 Spot Bond				97.32897		97.30760				0.00	0	0
Total TSP225 SPOT										0.00	0	0
Total For TSP225										0.00	0	0
TSP225 On 07/06/2018 Spot Bond				93.45493		93.43361				0.00	0	0
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP226 On 21/06/2018 Spot Bond				93.17550		93.15430				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	27.23847	100.00000	27.17248				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				100.25864		100.22978				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				101.86919		101.84770				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC235 SPOT										0.00	0	0
Total For TWC235										0.00	0	0
TWC23 On 17/08/2017 Spot Bond				101.73806		101.71660				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				101.69731		101.67582				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				101.35200		101.33054				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				100.60158		100.58009				0.00	0	0
Total TWC239 SPOT										0.00	0	0
Total For TWC239										0.00	0	0
TWC24 On 13/10/2017 Spot Bond				100.46265		100.44253				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				101.43417		101.41276				0.00	0	57,000,000
Total TWC241 SPOT										0.00	0	57,000,000
Total For TWC241										0.00	0	57,000,000
TWC24 On 16/10/2017 Spot Bond				100.45118		100.42970				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				100.22853		100.20775				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				100.18698		100.16620				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			9.13500	109.17843	9.12500	109.18280				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.58000	108.58169	10.58000	108.55128				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA11 On 20/07/2025 Spot Bond			100.00000	9.47094	100.00000	9.42929				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	9.33908	100.00000	9.29801				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	9.14514	100.00000	9.10492				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	8.97425	100.00000	8.93479				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.18018	100.00000	8.16035				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	8.54528	100.00000	8.52458				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	9.05472	100.00000	9.03278				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	9.11849	100.00000	9.09640				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	9.16139	100.00000	9.13920				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	9.19434	100.00000	9.17206				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	10.60267	100.00000	10.56957				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	7.98119	100.00000	7.96185				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	8.32936	100.00000	8.30918				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	8.82816	100.00000	8.80677				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	8.95919	100.00000	8.93749				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	8.98714	100.00000	8.96538				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	9.02028	100.00000	8.99842				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	10.39872	100.00000	10.36626				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				103.44404		103.42123				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				100.82697		100.80561				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	60.30879	100.00000	60.16269				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				101.19654		101.17386				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				99.91261		99.89066				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				101.44039		101.41661				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				100.95417		100.92963				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond				100.67480		100.65054				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				100.68555		100.66086				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	9.25319	100.00000	9.23077				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	4.95204	100.00000	4.94004				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	8.87471	100.00000	8.85321				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	8.96053	100.00000	8.93883				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	8.88017	100.00000	8.85865				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	8.87998	100.00000	8.85847				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	10.30176	100.00000	10.26960				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	9.45237	100.00000	9.42947				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	4.73612	100.00000	4.72465				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	8.59641	100.00000	8.57559				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	8.74952	100.00000	8.72834				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	8.66564	100.00000	8.64465				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	8.66616	100.00000	8.64517				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	10.05224	100.00000	10.02086				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	25.09552	100.00000	25.03474				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			3.02000	249.12849	3.02000	249.08468				0.00	0	667,500,000
Total WS05 SPOT										0.00	0	667,500,000
Total For WS05										0.00	0	667,500,000
WSP3 On 28/05/2019 Spot Bond			7.69000	103.82390	7.69000	103.80261				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.02000	104.06901	8.01000	104.07196				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			8.28500	103.94039	8.27500	103.95012				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5f On 28/05/2021 Spot Bond			100.00000	14.57956	100.00000	14.54746				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			7.07500	86.08596	7.07500	86.06969				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.92e+017	19,259,153,974,426	12,088,708,372

Contract 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 SPOT :									1.92e+017	259,153,974,426	012,088,708,372
Total Futures									1.92e+017	259,154,295,745	012,089,904,904
Total Options									9,686,255.18	6,346	55,951
Grand Total:									1.92e+017	259,154,302,091	012,089,960,855