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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/04/2017

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	01/02/2018			132.86792	132.86792	132.60570	132.60570			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	01/02/2018	132.31	Call			295.70000	0.29570	557,920		0.00	0	0
EL28	On	01/02/2018	132.31	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	01/02/2018	132.29	Call			315.70000	0.31570	577,920		0.00	0	0
EL28	On	01/02/2018	132.29	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	01/02/2018	132.30	Call			305.70000	0.30570	567,920		0.00	0	0
EL28	On	01/02/2018	132.30	Put			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0
ES33	On	04/05/2017			10.59329	77.30046	10.69977	76.63532			0.00	0	2,000
ES33	On	03/08/2017			10.67768	78.77305	10.78771	78.09547			0.00	0	7,466
ES33	On	02/11/2017			10.76279	76.51518	10.87661	75.82414			0.00	0	0
ES33	On	01/02/2018			10.84832	78.04023	10.96574	77.33746			0.00	0	0
Total ES33 Future											0.00	0	9,466
ES33	On	04/05/2017	10.56	Put			874.89000	0.87489	209,750		0.00	0	0

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	04/05/2017	Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.54	Put			1,001.32000	1.00132	336,180		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.55	Put			938.07000	0.93807	272,930		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.56	Call			0.00000	0.00000	0,000		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			1,475.39000	1.47539	797,810		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			1,601.49000	1.60149	923,910		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.54	Put			1,538.40000	1.53840	860,820		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			1,261.48000	1.26148	570,440		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			1,199.70000	1.19970	508,660		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			1,323.34000	1.32334	632,300		0.00	0	0
ES33	On	01/02/2018	Bond Future	10.99	Call			143.97000	0.14397	846,740		0.00	0	0
ES33	On	01/02/2018	Bond Future	10.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.00	Call			203.20000	0.20320	905,970		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.01	Call			262.35000	0.26235	965,120		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	04/05/2017	Bond Future			10.77821	80.71831	10.87966	79.99859			0.00	0	8,777
ES42	On	03/08/2017	Bond Future			10.86230	82.25605	10.96710	81.52282			0.00	0	0
ES42	On	02/11/2017	Bond Future			10.94618	79.59670	11.05461	78.84882			0.00	0	0
ES42	On	01/02/2018	Bond Future			11.02765	81.18329	11.13940	80.42266			0.00	0	0
Total ES42 Future												0.00	0	8,777
Total For ES42												0.00	0	8,777
I2025	On	04/05/2017	Bond Future			127.83771	127.83771	127.83084	127.83084			69,927,227.37	547	3,234
I2025	On	03/08/2017	Bond Future			128.96580	128.96580	128.95914	128.95914			0.00	0	0
I2025	On	02/11/2017	Bond Future			131.50884	131.50884	131.50159	131.50159			0.00	0	0
I2025	On	01/02/2018	Bond Future			132.80893	132.80893	132.80507	132.80507			0.00	0	0
Total I2025 Future												69,927,227.37	547	3,234
I2025	On	04/05/2017	Bond Future	132.56	Put			4,729.16000	4.72916	4,722,290		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.57	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.57	Put			4,739.16000	4.73916	4,732,290		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	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
I2025	On	04/05/2017	Bond Future	132.58	Put			4,749.16000	4.74916	4,742,290		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Call			0.00000	0.00000	0,000		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			5,000.86000	5.00086	4,994,200		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Put			5,010.86000	5.01086	5,004,200		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Put			5,020.86000	5.02086	5,014,200		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			1,468.41000	1.46841	1,461,160		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			1,478.41000	1.47841	1,471,160		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			1,458.41000	1.45841	1,451,160		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Put			1,074.93000	1.07493	1,071,070		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			1,084.93000	1.08493	1,081,070		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Put			1,094.93000	1.09493	1,091,070		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												69,927,227.37	547	3,234
I2029	On	04/05/2017	Bond Future			99.57982	99.57982	99.57447	99.57447			0.00	0	1,772
I2029	On	01/02/2018	Bond Future			104.55536	104.55536	104.55236	104.55236			0.00	0	0
Total I2029 Future												0.00	0	1,772
I2029	On	04/05/2017	Bond Future	100.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.65	Put			1,075.53000	1.07553	1,070,180		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.66	Put			1,085.53000	1.08553	1,080,180		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.67	Put			1,095.53000	1.09553	1,090,180		0.00	0	0
Total I2029 Option												0.00	0	0
Total For I2029												0.00	0	1,772
I2033	On	04/05/2017	Bond Future			105.18700	105.18700	105.18147	105.18147			0.00	0	5,704
I2033	On	03/08/2017	Bond Future			107.20985	107.20985	107.20446	107.20446			0.00	0	430
I2033	On	02/11/2017	Bond Future			108.24682	108.24682	108.24100	108.24100			0.00	0	0
I2033	On	01/02/2018	Bond Future			110.42988	110.42988	110.42690	110.42690			0.00	0	0
Total I2033 Future												0.00	0	6,134
I2033	On	04/05/2017	Bond Future	110.84	Put			5,658.53000	5.65853	5,653,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Call			0.00000	0.00000	0,000		0.00	0	0

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I2033	On	04/05/2017	Bond Future	110.85	Put			5,668.53000	5.66853	5,663,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Put			5,648.53000	5.64853	5,643,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Call			0.00000	0.00000	0,000		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			5,915.54000	5.91554	5,910,150		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Put			5,925.54000	5.92554	5,920,150		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			5,935.54000	5.93554	5,930,150		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			1,829.00000	1.82900	1,823,180		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			1,839.00000	1.83900	1,833,180		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			1,849.00000	1.84900	1,843,180		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			776.90000	0.77690	779,880		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			766.90000	0.76690	769,880		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			786.90000	0.78690	789,880		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	6,134
I2038	On	04/05/2017	Bond Future			131.56449	131.56449	131.55758	131.55758			105,909,414.45	805	19,811
I2038	On	03/08/2017	Bond Future			132.59788	132.59788	132.59117	132.59117			332,157,689.40	2,505	2,706
I2038	On	02/11/2017	Bond Future			135.21255	135.21255	135.20537	135.20537			0.00	0	0
I2038	On	01/02/2018	Bond Future			136.41817	136.41817	136.41467	136.41467			0.00	0	0
Total I2038 Future												438,067,103.85	3,310	22,517
I2038	On	04/05/2017	Bond Future	139.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Put			8,212.42000	8.21242	8,205,510		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Put			8,222.42000	8.22242	8,215,510		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Put			8,232.42000	8.23242	8,225,510		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			8,588.83000	8.58883	8,582,120		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Put			8,568.83000	8.56883	8,562,120		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			8,578.83000	8.57883	8,572,120		0.00	0	0

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I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			1,614.63000	1.61463	1,607,450		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			1,594.63000	1.59463	1,587,450		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			1,604.63000	1.60463	1,597,450		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	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			535.33000	0.53533	531,830		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			515.33000	0.51533	511,830		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			525.33000	0.52533	521,830		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												438,067,103.85	3,310	22,517
I2046	On	04/05/2017	Bond Future			127.70596	127.70596	127.69911	127.69911			243,918,383.60	1,910	19,416
I2046	On	03/08/2017	Bond Future			130.16191	130.16191	130.15529	130.15529			469,884,495.10	3,610	9,883
I2046	On	02/11/2017	Bond Future			131.14499	131.14499	131.13778	131.13778			0.00	0	0
I2046	On	01/02/2018	Bond Future			133.78983	133.78983	133.78606	133.78606			0.00	0	0
Total I2046 Future												713,802,878.70	5,520	29,299
I2046	On	04/05/2017	Bond Future	138.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Put			10,620.89000	10.62089	10,614,040		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Put			10,630.89000	10.63089	10,624,040		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Put			10,640.89000	10.64089	10,634,040		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			11,034.71000	11.03471	11,028,090		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Put			11,014.71000	11.01471	11,008,090		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			11,024.71000	11.02471	11,018,090		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			5,162.22000	5.16222	5,155,010		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			5,172.22000	5.17222	5,165,010		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			5,182.22000	5.18222	5,175,010		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Call			886.06000	0.88606	889,830		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	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
I2046	On	01/02/2018	Bond Future	132.91	Call			876.06000	0.87606	879,830		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Call			866.06000	0.86606	869,830		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												713,802,878.70	5,520	29,299
I2050	On	04/05/2017	Bond Future			136.77711	136.77711	136.45837	136.45837			0.00	0	22,203
I2050	On	03/08/2017	Bond Future			137.74582	137.74582	137.42121	137.42121			220,393,312.00	1,600	5,104
I2050	On	02/11/2017	Bond Future			140.46193	140.46193	140.13047	140.13047			0.00	0	0
I2050	On	01/02/2018	Bond Future			141.60259	141.60259	141.26827	141.26827			0.00	0	0
Total I2050 Future												220,393,312.00	1,600	27,307
I2050	On	04/05/2017	Bond Future	147.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Put			11,371.63000	11.37163	11,052,890		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Put			11,381.63000	11.38163	11,062,890		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Put			11,391.63000	11.39163	11,072,890		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			11,798.79000	11.79879	11,474,180		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Put			11,808.79000	11.80879	11,484,180		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			11,818.79000	11.81879	11,494,180		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			4,519.53000	4.51953	4,188,070		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			4,529.53000	4.52953	4,198,070		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			4,539.53000	4.53953	4,208,070		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			1,038.27000	1.03827	1,372,590		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Call			1,028.27000	1.02827	1,362,590		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Call			1,018.27000	1.01827	1,352,590		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												220,393,312.00	1,600	27,307
R186	On	04/05/2017	Bond Future			8.68714	115.64736	8.78827	114.94987		8.45	424,310,163.84	3,669	105,093
R186	On	03/08/2017	Bond Future			8.72667	112.54783	8.83196	111.83732		8.91	764,537,409.19	6,793	36,488
R186	On	02/11/2017	Bond Future			8.76027	114.74053	8.87005	114.01576		8.83	0.00	0	4

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/02/2018	Bond Future			8.78922	111.72342	8.90322	110.98728		8.83	0.00	0	0
Total R186 Future												1,188,847,573.03	10,462	141,585
R186	On	04/05/2017	Bond Future	8.90	Put			456.49000	0.45649	239,200	8.41	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			1,265.23000	1.26523	1,754,020	8.42	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			433.38000	0.43338	224,680	8.42	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Call			1,404.67000	1.40467	1,918,230	8.43	0.00	0	0
R186	On	04/05/2017	Bond Future	8.95	Put			349.41000	0.34941	173,360	8.43	0.00	0	5,209
R186	On	04/05/2017	Bond Future	8.98	Call			1,601.47000	1.60147	2,145,390	8.44	0.00	0	0
R186	On	04/05/2017	Bond Future	8.98	Put			295.06000	0.29506	141,490	8.44	0.00	0	0
R186	On	04/05/2017	Bond Future	9.20	Call			2,851.02000	2.85102	3,503,630	8.57	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			480.48000	0.48048	254,450	8.41	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			1,220.32000	1.22032	1,700,520	8.41	0.00	0	0
R186	On	04/05/2017	Bond Future	8.70	Call			510.73000	0.51073	798,630	8.34	0.00	0	500
R186	On	04/05/2017	Bond Future	8.70	Put			1,119.20000	1.11920	709,610	8.34	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			1,176.24000	1.17624	1,647,700	8.41	0.00	0	0
R186	On	04/05/2017	Bond Future	9.20	Put			70.88000	0.07088	26,000	8.57	0.00	0	5,209
R186	On	04/05/2017	Bond Future	8.94	Put			369.10000	0.36910	185,170	8.43	0.00	0	500
R186	On	04/05/2017	Bond Future	8.95	Call			1,452.78000	1.45278	1,974,220	8.43	0.00	0	0
R186	On	04/05/2017	Bond Future	8.44	Call			97.91000	0.09791	181,960	8.24	0.00	0	500
R186	On	04/05/2017	Bond Future	8.44	Put			2,524.79000	2.52479	1,911,350	8.24	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Call			5,019.99000	5.01999	5,591,360	9.21	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			650.54000	0.65054	511,400	9.21	0.00	0	6,500
R186	On	03/08/2017	Bond Future	8.92	Call			2,436.47000	2.43647	2,838,380	8.88	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			1,847.02000	1.84702	1,538,420	8.88	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			2,066.52000	2.06652	1,733,240	8.85	0.00	0	750
R186	On	03/08/2017	Bond Future	8.91	Call			2,400.01000	2.40001	2,798,420	8.87	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			1,877.30000	1.87730	1,565,200	8.87	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			2,473.23000	2.47323	2,878,620	8.88	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			1,817.09000	1.81709	1,511,970	8.88	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Call			4,278.06000	4.27806	4,813,040	9.12	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			869.27000	0.86927	693,740	9.12	0.00	0	750
R186	On	03/08/2017	Bond Future	8.85	Call			2,187.64000	2.18764	2,564,870	8.85	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			2,902.40000	2.90240	2,558,620	8.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			3,001.11000	3.00111	3,384,670	8.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			2,870.08000	2.87008	2,528,870	8.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			3,034.98000	3.03498	3,421,110	8.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			2,838.35000	2.83835	2,499,710	8.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			2,967.78000	2.96778	3,348,770	8.79	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			3,281.78000	3.28178	2,943,840	8.82	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Call			3,679.32000	3.67932	4,079,690	8.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/02/2018	Bond Future	8.97	Put			3,251.12000	3.25112	2,915,350	8.82	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			3,713.21000	3.71321	4,115,720	8.82	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			3,221.07000	3.22107	2,887,440	8.82	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			3,646.00000	3.64600	4,044,200	8.82	0.00	0	0
Total R186 Option												0.00	0	19,918
Total For R186												1,188,847,573.03	10,462	161,503
R197	On	04/05/2017	Bond Future			298.37608	298.37608	298.02765	298.02765			0.00	0	1,063
R197	On	03/08/2017	Bond Future			297.22202	297.22202	296.86779	296.86779			416,110,828.00	1,400	1,481
R197	On	02/11/2017	Bond Future			303.08294	303.08294	302.72063	302.72063			0.00	0	0
R197	On	01/02/2018	Bond Future			302.14046	302.14046	301.77895	301.77895			0.00	0	0
Total R197 Future												416,110,828.00	1,400	2,544
R197	On	04/05/2017	Bond Future	308.60	Put			10,572.35000	10.57235	10,223,920		0.00	0	0
R197	On	04/05/2017	Bond Future	308.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.58	Put			10,552.35000	10.55235	10,203,920		0.00	0	0
R197	On	04/05/2017	Bond Future	308.59	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.59	Put			10,562.35000	10.56235	10,213,920		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Call			0.00000	0.00000	0,000		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			11,182.21000	11.18221	10,827,980		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Put			11,192.21000	11.19221	10,837,980		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			11,202.21000	11.20221	10,847,980		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			2,449.37000	2.44937	2,087,060		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			2,429.37000	2.42937	2,067,060		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			2,439.37000	2.43937	2,077,060		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	01/02/2018	Bond Future	301.67	Call			108.95000	0.10895	470,460		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			98.95000	0.09895	460,460		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			118.95000	0.11895	480,460		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												416,110,828.00	1,400	2,544
R202	On	04/05/2017	Bond Future			243.35671	243.35671	243.34397	243.34397			424,900,815.66	1,746	28,185
R202	On	03/08/2017	Bond Future			244.37597	244.37597	244.36356	244.36356			426,680,443.62	1,746	12,029
R202	On	02/11/2017	Bond Future			249.19473	249.19473	249.18107	249.18107			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	01/02/2018	Bond Future			250.47334	250.47334	250.46588	250.46588			0.00	0	0
Total R202 Future												851,581,259.28	3,492	40,214
R202	On	04/05/2017	Bond Future	256.71	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Put			13,366.03000	13.36603	13,353,290		0.00	0	0
R202	On	04/05/2017	Bond Future	256.72	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.72	Put			13,376.03000	13.37603	13,363,290		0.00	0	0
R202	On	04/05/2017	Bond Future	256.73	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.73	Put			13,386.03000	13.38603	13,373,290		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			13,986.44000	13.98644	13,974,030		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Put			13,996.44000	13.99644	13,984,030		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			14,006.44000	14.00644	13,994,030		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			4,728.93000	4.72893	4,715,270		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			4,708.93000	4.70893	4,695,270		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Put			4,718.93000	4.71893	4,705,270		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	01/02/2018	Bond Future	249.07	Call			1,395.88000	1.39588	1,403,340		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			1,385.88000	1.38588	1,393,340		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			1,405.88000	1.40588	1,413,340		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												851,581,259.28	3,492	40,214
R2023	On	04/05/2017	Bond Future			8.10398	99.84130	8.20506	99.38588		5.99	224,143,718.50	2,245	17,526
R2023	On	03/08/2017	Bond Future			8.12201	101.74333	8.22867	101.27945		5.91	346,436,038.65	3,405	2,245
R2023	On	02/11/2017	Bond Future			8.13723	99.79414	8.25015	99.32086		5.46	0.00	0	0
R2023	On	01/02/2018	Bond Future			8.14518	101.78310	8.26431	101.30311		5.46	0.00	0	0
Total R2023 Future												570,579,757.15	5,650	19,771
R2023	On	04/05/2017	Bond Future	8.59	Put			45.05000	0.04505	15,750	6.13	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			1,796.40000	1.79640	2,224,500	6.13	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			41.68000	0.04168	14,360	6.13	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			1,837.18000	1.83718	2,267,150	6.13	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			38.53000	0.03853	13,080	6.13	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			1,755.82000	1.75582	2,181,940	6.13	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			2,194.10000	2.19410	2,517,490	6.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	03/08/2017	Bond Future	8.58	Put			685.02000	0.68502	544,530	6.03	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			2,223.38000	2.22338	2,548,840	6.03	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			671.76000	0.67176	533,340	6.03	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,253.01000	2.25301	2,580,530	6.04	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			658.88000	0.65888	522,520	6.04	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,334.60000	2.33460	2,643,370	5.48	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			1,009.12000	1.00912	844,610	5.48	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,360.83000	2.36083	2,671,390	5.48	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			994.26000	0.99426	831,540	5.48	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,308.25000	2.30825	2,615,230	5.48	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			1,023.87000	1.02387	857,570	5.48	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			2,032.17000	2.03217	2,290,010	5.41	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			1,848.84000	1.84884	1,626,690	5.41	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,053.56000	2.05356	2,312,960	5.41	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			1,830.16000	1.83016	1,609,570	5.41	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,074.71000	2.07471	2,335,680	5.41	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			1,811.26000	1.81126	1,592,240	5.41	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												570,579,757.15	5,650	19,771
R203	On	04/05/2017	Bond Future			7.43802	101.45789	7.46361	101.44895		0.29	75,991,959.61	749	30,371
Total R203 Future												75,991,959.61	749	30,371
R203	On	04/05/2017	Bond Future	6.91	Call			0.00000	0.00000	0,000	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			193.77000	0.19377	184,830	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			0.00000	0.00000	0,010	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			190.26000	0.19026	181,330	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			0.01000	0.00001	0,010	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			186.76000	0.18676	177,820	0.27	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												75,991,959.61	749	30,371
R2030	On	04/05/2017	Bond Future			9.12312	93.78745	9.21918	93.11766			47,925,386.95	511	31,319
R2030	On	03/08/2017	Bond Future			9.17170	91.56748	9.27107	90.88512			35,711,317.20	390	3,800
R2030	On	02/11/2017	Bond Future			9.21116	93.35151	9.31393	92.65549			0.00	0	0
R2030	On	01/02/2018	Bond Future			9.24733	91.20678	9.35328	90.49942			0.00	0	0
Total R2030 Future												83,636,704.15	901	35,119
R2030	On	04/05/2017	Bond Future	9.32	Call			695.73000	0.69573	1,365,520		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Call			764.33000	0.76433	1,434,120		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Call			832.86000	0.83286	1,502,650		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	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
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			469.22000	0.46922	1,151,580		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			537.01000	0.53701	1,219,370		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			401.35000	0.40135	1,083,710		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			175.41000	0.17541	871,430		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			242.57000	0.24257	938,590		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			309.65000	0.30965	1,005,670		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	01/02/2018	Bond Future	9.39	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			110.94000	0.11094	818,300		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			177.20000	0.17720	884,560		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			243.40000	0.24340	950,760		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												83,636,704.15	901	35,119
R2032	On	04/05/2017	Bond Future			9.28776	92.58055	9.38879	91.82703		12.26	42,587,053.00	460	22,177
R2032	On	03/08/2017	Bond Future			9.33485	94.34426	9.43910	93.57659		12.41	43,398,359.60	460	460
R2032	On	02/11/2017	Bond Future			9.37926	92.02366	9.48694	91.24074		12.44	0.00	0	0
R2032	On	01/02/2018	Bond Future			9.42052	93.85786	9.53137	93.06178		12.44	0.00	0	0
Total R2032 Future												85,985,412.60	920	22,637
R2032	On	04/05/2017	Bond Future	9.44	Call			1,108.10000	1.10810	1,558,690	12.23	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			729.56000	0.72956	426,630	12.23	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			1,150.28000	1.15028	1,610,400	12.23	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			698.09000	0.69809	404,690	12.23	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			1,193.33000	1.19333	1,662,910	12.24	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			667.57000	0.66757	383,630	12.24	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			2,456.65000	2.45665	2,854,410	12.37	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			2,523.29000	2.52329	2,153,380	12.37	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			2,493.16000	2.49316	2,894,510	12.38	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			2,486.57000	2.48657	2,120,250	12.38	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			2,529.96000	2.52996	2,934,890	12.38	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			2,450.23000	2.45023	2,087,490	12.38	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			3,298.71000	3.29871	3,708,680	12.43	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			3,348.88000	3.34888	2,975,930	12.43	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			3,334.82000	3.33482	3,747,490	12.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/11/2017	Bond Future	9.49	Put			3,312.72000	3.31272	2,942,470	12.44	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			3,371.14000	3.37114	3,786,510	12.44	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			3,276.84000	3.27684	2,909,290	12.44	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Call			4,213.89000	4.21389	4,640,800	12.49	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			4,009.90000	4.00990	3,640,730	12.49	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			4,250.83000	4.25083	4,679,920	12.49	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			3,975.74000	3.97574	3,608,750	12.49	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			4,176.78000	4.17678	4,601,510	12.48	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			4,043.97000	4.04397	3,672,620	12.48	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												85,985,412.60	920	22,637
R2035	On	04/05/2017	Bond Future			9.46796	96.60697	9.57402	95.74310			0.00	0	8,780
R2035	On	03/08/2017	Bond Future			9.51652	98.44745	9.62585	97.56738			0.00	0	0
R2035	On	02/11/2017	Bond Future			9.56461	95.86332	9.67740	94.96577			0.00	0	0
R2035	On	01/02/2018	Bond Future			9.61085	97.77399	9.72691	96.86111			0.00	0	0
Total R2035 Future												0.00	0	8,780
R2035	On	04/05/2017	Bond Future	9.53	Call			0.00000	0.00000	506,780		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			357.09000	0.35709	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			0.00000	0.00000	588,080		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			275.79000	0.27579	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			0.00000	0.00000	669,270		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			194.60000	0.19460	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			851.87000	0.85187	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			1,014.14000	1.01414	134,070		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			932.95000	0.93295	52,880		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			0.00000	0.00000	28,200		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			0.00000	0.00000	362,760		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			534.79000	0.53479	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			0.00000	0.00000	203,180		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			694.37000	0.69437	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			0.00000	0.00000	283,020		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			614.53000	0.61453	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Call			180.02000	0.18002	1,092,900		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Call			24.12000	0.02412	937,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			102.12000	0.10212	1,015,000		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 R2035 Option									0.00	0	0
Total For R2035									0.00	0	8,780
R2037 On 04/05/2017 Bond Future			9.53864	93.11983	9.63973	92.29828		13.77	40,507,126.05	435	54,467
R2037 On 03/08/2017 Bond Future			9.59138	90.63670	9.69557	89.79976		14.63	29,003,744.00	320	480
R2037 On 02/11/2017 Bond Future			9.63597	92.40258	9.74329	91.54901		14.74	0.00	0	0
R2037 On 01/02/2018 Bond Future			9.67812	89.98862	9.78837	89.12059		14.74	0.00	0	0
Total R2037 Future									69,510,870.05	755	54,947
R2037 On 04/05/2017 Bond Future	9.58	Put			1,283.58000	1.28358	833,450	13.68	0.00	0	0
R2037 On 04/05/2017 Bond Future	9.59	Call			834.58000	0.83458	1,216,490	13.68	0.00	0	0
R2037 On 04/05/2017 Bond Future	9.59	Put			1,237.27000	1.23727	797,630	13.68	0.00	0	0
R2037 On 04/05/2017 Bond Future	9.60	Call			870.62000	0.87062	1,263,030	13.69	0.00	0	0
R2037 On 04/05/2017 Bond Future	9.60	Put			1,192.11000	1.19211	762,970	13.69	0.00	0	0
R2037 On 04/05/2017 Bond Future	9.58	Call			799.57000	0.79957	1,170,990	13.68	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.56	Call			2,307.93000	2.30793	2,694,400	14.52	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.56	Put			3,399.33000	3.39933	2,948,860	14.52	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.57	Call			2,343.64000	2.34364	2,733,930	14.53	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.57	Put			3,353.83000	3.35383	2,907,180	14.53	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.58	Call			2,379.67000	2.37967	2,773,780	14.54	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.58	Put			3,308.76000	3.30876	2,865,930	14.54	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.65	Call			3,557.93000	3.55793	3,982,050	14.55	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.65	Put			4,299.20000	4.29920	3,869,750	14.55	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.66	Call			3,595.27000	3.59527	4,022,150	14.55	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.66	Put			4,256.62000	4.25662	3,829,930	14.55	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.67	Call			3,632.80000	3.63280	4,062,450	14.56	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.67	Put			4,214.35000	4.21435	3,790,430	14.56	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.82	Put			4,491.37000	4.49137	4,092,030	14.64	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.83	Call			4,777.51000	4.77751	5,248,520	14.65	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.83	Put			4,453.13000	4.45313	4,056,110	14.65	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.81	Call			4,698.95000	4.69895	5,165,330	14.63	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.81	Put			4,530.18000	4.53018	4,128,530	14.63	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.82	Call			4,738.00000	4.73800	5,206,690	14.64	0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									69,510,870.05	755	54,947
R204 On 04/05/2017 Bond Future			7.45324	103.86089	7.51454	103.76849		1.27	26,796,109.62	258	28,729
R204 On 03/08/2017 Bond Future			7.40271	101.79934	7.47564	101.70546		1.30	26,264,229.72	258	230
R204 On 02/11/2017 Bond Future			7.28363	103.78262	7.37394	103.68650		0.91	0.00	0	0
R204 On 01/02/2018 Bond Future			7.04860	101.80995	7.16240	101.71470		0.91	0.00	0	0
Total R204 Future									53,060,339.34	516	28,959
R204 On 04/05/2017 Bond Future	7.90	Call			580.29000	0.58029	671,350	1.32	0.00	0	0
R204 On 04/05/2017 Bond Future	7.90	Put			1.88000	0.00188	0,540	1.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/05/2017	Bond Future	7.91	Call			595.00000	0.59500	686,220	1.33	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			1.64000	0.00164	0,460	1.33	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			609.72000	0.60972	701,090	1.33	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			1.42000	0.00142	0,390	1.33	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			501.63000	0.50163	566,940	1.34	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			149.54000	0.14954	120,970	1.34	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			510.61000	0.51061	576,480	1.34	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			145.72000	0.14572	117,710	1.34	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			519.65000	0.51965	586,080	1.34	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			141.97000	0.14197	114,520	1.34	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			520.02000	0.52002	589,650	0.94	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			131.81000	0.13181	105,320	0.94	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			527.77000	0.52777	597,860	0.94	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			128.98000	0.12898	102,950	0.94	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			535.57000	0.53557	606,100	0.94	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			126.21000	0.12621	100,620	0.94	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			362.21000	0.36221	415,060	0.90	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			288.99000	0.28899	246,590	0.90	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			366.69000	0.36669	419,930	0.90	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			285.11000	0.28511	243,100	0.90	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			371.56000	0.37156	425,180	0.90	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			281.63000	0.28163	240,000	0.90	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												53,060,339.34	516	28,959
R2040	On	04/05/2017	Bond Future			9.60868	96.82598	9.71479	95.90401		14.39	0.00	0	11,300
R2040	On	03/08/2017	Bond Future			9.66180	94.16299	9.77113	93.22373		15.31	0.00	0	0
R2040	On	02/11/2017	Bond Future			9.70690	95.99761	9.81947	95.03970		15.45	0.00	0	0
R2040	On	01/02/2018	Bond Future			9.74968	93.40498	9.86531	92.43054		15.45	0.00	0	0
Total R2040 Future												0.00	0	11,300
R2040	On	04/05/2017	Bond Future	9.62	Call			751.69000	0.75169	1,132,770	14.32	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			1,574.60000	1.57460	1,033,710	14.32	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			785.74000	0.78574	1,178,250	14.32	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			1,521.28000	1.52128	991,820	14.32	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			820.72000	0.82072	1,224,710	14.33	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			1,469.02000	1.46902	951,040	14.33	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			2,503.50000	2.50350	2,937,780	15.24	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			3,718.85000	3.71885	3,213,870	15.24	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			2,428.46000	2.42846	2,854,300	15.23	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			3,818.13000	3.81813	3,304,710	15.23	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			2,465.81000	2.46581	2,895,870	15.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	03/08/2017	Bond Future	9.62	Put			3,768.26000	3.76826	3,259,060	15.23	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			4,946.20000	4.94620	4,449,480	15.27	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			3,593.86000	3.59386	4,048,900	15.25	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			5,042.09000	5.04209	4,539,220	15.25	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			3,632.35000	3.63235	4,090,470	15.26	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			4,994.11000	4.99411	4,494,320	15.26	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			3,670.78000	3.67078	4,131,970	15.27	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			4,928.50000	4.92850	4,480,250	15.39	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			5,051.35000	5.05135	5,572,420	15.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			5,012.18000	5.01218	4,558,810	15.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			5,092.97000	5.09297	5,616,600	15.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			4,970.36000	4.97036	4,519,550	15.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			5,134.42000	5.13442	5,660,610	15.39	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	11,300
R2044	On	04/05/2017	Bond Future			9.63845	93.86997	9.74453	92.93926		15.04	11,264,396.40	120	23,771
R2044	On	03/08/2017	Bond Future			9.69013	91.27598	9.79937	90.32771		16.02	10,953,117.60	120	120
R2044	On	02/11/2017	Bond Future			9.73405	93.05426	9.84644	92.08723		16.19	0.00	0	0
R2044	On	01/02/2018	Bond Future			9.77569	90.52817	9.89105	89.54442		16.19	0.00	0	0
Total R2044 Future												22,217,514.00	240	23,891
R2044	On	04/05/2017	Bond Future	9.68	Put			1,435.13000	1.43513	924,280	15.00	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			799.03000	0.79903	1,195,770	14.99	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			1,539.35000	1.53935	1,005,380	14.99	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			834.46000	0.83446	1,242,740	14.99	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			1,486.67000	1.48667	964,240	14.99	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			870.90000	0.87090	1,290,760	15.00	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			2,474.52000	2.47452	2,906,020	15.95	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			3,863.65000	3.86365	3,346,880	15.95	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			2,399.98000	2.39998	2,823,000	15.94	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			3,966.01000	3.96601	3,440,760	15.94	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			2,437.09000	2.43709	2,864,340	15.94	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			3,914.60000	3.91460	3,393,580	15.94	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			3,667.51000	3.66751	4,128,930	16.00	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			5,105.93000	5.10593	4,600,320	16.00	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			3,590.36000	3.59036	4,045,590	15.99	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			5,204.26000	5.20426	4,692,460	15.99	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			3,628.83000	3.62883	4,087,150	15.99	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			5,154.92000	5.15492	4,646,210	15.99	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			5,149.74000	5.14974	5,678,020	16.13	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			5,074.17000	5.07417	4,618,700	16.13	0.00	0	0

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	01/02/2018	Bond Future	9.91	Call			5,191.68000	5.19168	5,722,530	16.14	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			5,031.82000	5.03182	4,578,920	16.14	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			5,107.94000	5.10794	5,633,650	16.12	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			5,116.81000	5.11681	4,658,770	16.12	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												22,217,514.00	240	23,891
R2048	On	04/05/2017	Bond Future			9.62752	93.02851	9.73352	92.07601		15.60	783,300,054.20	8,420	76,763
R2048	On	03/08/2017	Bond Future			9.67366	94.80068	9.78267	93.83041		15.84	798,221,725.60	8,420	8,590
R2048	On	02/11/2017	Bond Future			9.71919	92.20902	9.83139	91.21941		15.99	0.00	0	0
R2048	On	01/02/2018	Bond Future			9.76303	94.04684	9.87822	93.04001		15.99	0.00	0	0
Total R2048 Future												1,581,521,779.80	16,840	85,353
R2048	On	04/05/2017	Bond Future	9.65	Call			825.26000	0.82526	1,232,610	15.54	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			1,574.28000	1.57428	1,029,130	15.54	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			861.66000	0.86166	1,280,790	15.54	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			1,520.42000	1.52042	987,050	15.54	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			899.14000	0.89914	1,330,100	15.55	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			1,467.80000	1.46780	946,260	15.55	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			2,303.18000	2.30318	2,716,960	15.73	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			4,304.96000	4.30496	3,748,470	15.73	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			2,339.85000	2.33985	2,757,970	15.73	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			4,250.05000	4.25005	3,697,900	15.73	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			2,376.87000	2.37687	2,799,320	15.74	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			4,195.65000	4.19565	3,647,830	15.74	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			3,459.11000	3.45911	3,921,520	15.78	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			5,158.87000	5.15887	4,631,670	15.78	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			3,498.21000	3.49821	3,963,940	15.78	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			5,107.75000	5.10775	4,583,870	15.78	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			3,537.54000	3.53754	4,006,590	15.79	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			5,057.02000	5.05702	4,536,460	15.79	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			5,380.40000	5.38040	5,926,640	15.94	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			5,106.12000	5.10612	4,645,530	15.94	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			5,294.12000	5.29412	5,835,120	15.92	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			5,192.28000	5.19228	4,726,450	15.92	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			5,337.18000	5.33718	5,880,810	15.93	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			5,149.04000	5.14904	4,685,840	15.93	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												1,581,521,779.80	16,840	85,353
R207	On	04/05/2017	Bond Future			7.55617	101.53578	7.65781	101.29416		2.27	67,013,614.80	660	76,227
R207	On	03/08/2017	Bond Future			7.54189	99.82689	7.65494	99.58092		2.34	127,878,246.09	1,281	651
R207	On	02/11/2017	Bond Future			7.49107	101.77178	7.61814	101.52062		2.03	0.00	0	0

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			7.40536	100.15768	7.54847	99.90426		2.03	0.00	0	0
Total R207 Future												194,891,860.89	1,941	76,878
R207	On	04/05/2017	Bond Future	8.20	Call			1,277.19000	1.27719	1,518,310	2.35	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			0.57000	0.00057	0,070	2.35	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			1,300.47000	1.30047	1,541,650	2.35	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			0.49000	0.00049	0,050	2.35	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			1,323.74000	1.32374	1,564,990	2.35	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			0.42000	0.00042	0,050	2.35	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,690.57000	1.69057	1,913,470	2.46	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			67.27000	0.06727	44,200	2.46	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,284.70000	1.28470	1,489,940	2.42	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			130.90000	0.13090	90,170	2.42	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,652.34000	1.65234	1,873,960	2.45	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			71.60000	0.07160	47,250	2.45	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,671.43000	1.67143	1,893,690	2.45	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			69.41000	0.06941	45,700	2.45	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,133.12000	1.13312	1,316,950	2.09	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			285.57000	0.28557	218,240	2.09	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,104.73000	1.10473	1,286,550	2.09	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			296.23000	0.29623	226,890	2.09	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			1,118.89000	1.11889	1,301,720	2.09	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			290.86000	0.29086	222,530	2.09	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			777.52000	0.77752	918,160	2.01	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			651.17000	0.65117	538,390	2.01	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			758.43000	0.75843	897,110	2.01	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			667.38000	0.66738	552,640	2.01	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			767.94000	0.76794	907,600	2.01	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			659.24000	0.65924	545,480	2.01	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												194,891,860.89	1,941	76,929
R208	On	04/05/2017	Bond Future			7.71160	97.52671	7.81280	97.19890		3.70	9,947,724.42	102	23,347
R208	On	03/08/2017	Bond Future			7.70972	99.38464	7.81868	99.05086		3.74	35,778,470.40	360	180
R208	On	02/11/2017	Bond Future			7.69444	97.91840	7.81257	97.57770		3.33	0.00	0	0
R208	On	01/02/2018	Bond Future			7.66274	99.86999	7.79034	99.52520		3.33	0.00	0	0
Total R208 Future												45,726,194.82	462	23,527
R208	On	04/05/2017	Bond Future	8.37	Put			2.01000	0.00201	0,340	3.80	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,814.31000	1.81431	2,140,640	3.80	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			1.77000	0.00177	0,290	3.80	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,845.68000	1.84568	2,172,180	3.80	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			1.56000	0.00156	0,250	3.80	0.00	0	0

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	04/05/2017	Bond Future	8.37	Call			1,782.95000	1.78295	2,109,090	3.80	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,735.94000	1.73594	1,997,690	3.81	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			278.07000	0.27807	206,040	3.81	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,759.18000	1.75918	2,022,340	3.81	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			271.31000	0.27131	200,690	3.81	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,782.70000	1.78270	2,047,240	3.82	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			264.84000	0.26484	195,600	3.82	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			522.49000	0.52249	417,710	3.37	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,592.35000	1.59235	1,829,660	3.37	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			513.54000	0.51354	410,150	3.37	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,611.91000	1.61191	1,850,590	3.37	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			504.72000	0.50472	402,700	3.37	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,572.90000	1.57290	1,808,820	3.37	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,213.55000	1.21355	1,399,120	3.29	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			1,106.68000	1.10668	947,460	3.29	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,228.36000	1.22836	1,415,180	3.29	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			1,094.57000	1.09457	936,600	3.29	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,242.90000	1.24290	1,430,990	3.29	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			1,082.20000	1.08220	925,500	3.29	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												45,726,194.82	462	23,527
R209	On	04/05/2017	Bond Future			9.43726	72.79545	9.54322	72.07436		14.34	446,163,313.05	6,129	56,293
R209	On	03/08/2017	Bond Future			9.48148	74.18227	9.59041	73.44761		14.62	447,319,088.10	6,030	6,695
R209	On	02/11/2017	Bond Future			9.52325	72.47706	9.63533	71.72776		14.83	45,877,978.98	633	476
R209	On	01/02/2018	Bond Future			9.56219	73.92158	9.67715	73.15936		14.83	0.00	0	0
Total R209 Future												939,360,380.13	12,792	63,464
R209	On	04/05/2017	Bond Future	8.93	Call			14.34000	0.01434	30,110	13.85	0.00	0	1,130
R209	On	04/05/2017	Bond Future	8.93	Put			4,343.54000	4.34354	3,638,220	13.85	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Call			295.41000	0.29541	488,420	14.09	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Put			1,757.66000	1.75766	1,229,580	14.09	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Call			576.73000	0.57673	885,050	14.17	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Put			569.42000	0.56942	314,940	14.27	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Put			1,142.15000	1.14215	729,380	14.17	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			603.95000	0.60395	921,720	14.17	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			1,101.07000	1.10107	697,750	14.17	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			632.00000	0.63200	959,260	14.18	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			1,060.92000	1.06092	667,090	14.18	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Call			1,151.91000	1.15191	1,618,520	14.27	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			1,793.88000	1.79388	2,125,280	14.44	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			2,879.70000	2.87970	2,476,440	14.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/08/2017	Bond Future	9.44	Call			1,823.03000	1.82303	2,157,890	14.44	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			2,840.43000	2.84043	2,440,630	14.44	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			1,852.45000	1.85245	2,190,770	14.45	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			2,801.54000	2.80154	2,405,200	14.45	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			2,733.32000	2.73332	3,101,000	14.69	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			3,504.52000	3.50452	3,122,900	14.69	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Call			4,430.41000	4.43041	4,915,450	15.05	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			2,072.06000	2.07206	1,807,800	15.05	0.00	0	3,360
R209	On	02/11/2017	Bond Future	8.30	Call			431.86000	0.43186	526,640	14.24	0.00	0	2,800
R209	On	02/11/2017	Bond Future	8.30	Put			10,180.43000	10.18043	9,525,910	14.24	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			1,395.18000	1.39518	1,629,380	14.39	0.00	0	4,100
R209	On	02/11/2017	Bond Future	9.00	Put			5,803.34000	5.80334	5,288,240	14.39	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Call			6,999.00000	6.99900	7,597,470	15.59	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			1,010.56000	1.01056	859,730	15.59	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.53	Call			2,764.28000	2.76428	3,134,540	14.70	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			3,468.12000	3.46812	3,089,080	14.70	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			2,795.43000	2.79543	3,168,270	14.70	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			3,432.00000	3.43200	3,055,540	14.70	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Call			4,005.47000	4.00547	4,422,750	14.82	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			3,659.12000	3.65912	3,314,180	14.82	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			3,938.90000	3.93890	4,352,060	14.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			3,723.32000	3.72332	3,374,260	14.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Call			3,972.12000	3.97212	4,387,340	14.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			3,691.11000	3.69111	3,344,110	14.81	0.00	0	0
Total R209 Option												0.00	0	14,950
Total For R209												939,360,380.13	12,792	78,414
R210	On	04/05/2017	Bond Future			184.49744	184.49744	184.13788	184.13788			0.00	0	1,503
R210	On	03/08/2017	Bond Future			188.04553	188.04553	187.67954	187.67954			0.00	0	195
R210	On	02/11/2017	Bond Future			189.35312	189.35312	188.97926	188.97926			0.00	0	0
R210	On	01/02/2018	Bond Future			193.17189	193.17189	192.79567	192.79567			0.00	0	0
Total R210 Future												0.00	0	1,698
R210	On	04/05/2017	Bond Future	192.32	Put			8,182.12000	8.18212	7,822,560		0.00	0	0
R210	On	04/05/2017	Bond Future	192.33	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.33	Put			8,192.12000	8.19212	7,832,560		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Put			8,172.12000	8.17212	7,812,560		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Call			0.00000	0.00000	0,000		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			8,600.46000	8.60046	8,234,470		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	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
R210	On	03/08/2017	Bond Future	196.29	Put			8,610.46000	8.61046	8,244,470		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			8,620.46000	8.62046	8,254,470		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			3,100.74000	3.10074	2,726,880		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			3,110.74000	3.11074	2,736,880		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			3,090.74000	3.09074	2,716,880		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Call			435.67000	0.43567	811,890		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			425.67000	0.42567	801,890		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Call			415.67000	0.41567	791,890		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,698
R212	On	04/05/2017	Bond Future			148.45771	148.45771	148.08874	148.08874			0.00	0	3,268
R212	On	03/08/2017	Bond Future			149.28556	149.28556	148.90992	148.90992			238,856,896.00	1,600	1,600
R212	On	02/11/2017	Bond Future			152.22939	152.22939	151.84579	151.84579			0.00	0	0
R212	On	01/02/2018	Bond Future			153.23926	153.23926	152.85204	152.85204			0.00	0	0
Total R212 Future												238,856,896.00	1,600	4,868
R212	On	04/05/2017	Bond Future	152.23	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.23	Put			4,141.26000	4.14126	3,772,290		0.00	0	0
R212	On	04/05/2017	Bond Future	152.24	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.24	Put			4,151.26000	4.15126	3,782,290		0.00	0	0
R212	On	04/05/2017	Bond Future	152.25	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.25	Put			4,161.26000	4.16126	3,792,290		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			4,430.08000	4.43008	4,054,440		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Put			4,440.08000	4.44008	4,064,440		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			4,450.08000	4.45008	4,074,440		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Put			574.21000	0.57421	190,610		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			554.21000	0.55421	170,610		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			564.21000	0.56421	180,610		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	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
R212	On	01/02/2018	Bond Future	154.69	Put			1,837.96000	1.83796	1,450,740		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			1,847.96000	1.84796	1,460,740		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			1,857.96000	1.85796	1,470,740		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												238,856,896.00	1,600	4,868
R213	On	04/05/2017	Bond Future			9.16200	84.56400	9.26297	83.87880		11.96	88,961,328.00	1,052	44,151
R213	On	03/08/2017	Bond Future			9.20391	86.17497	9.30805	85.47696		12.15	90,483,718.50	1,050	1,070
R213	On	02/11/2017	Bond Future			9.24520	84.30297	9.35273	83.59102		12.21	0.00	0	0
R213	On	01/02/2018	Bond Future			9.28419	85.98319	9.39490	85.25929		12.21	0.00	0	0
Total R213 Future												179,445,046.50	2,102	45,221
R213	On	04/05/2017	Bond Future	9.37	Call			1,212.64000	1.21264	1,673,480	11.89	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			494.84000	0.49484	270,480	11.89	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			1,128.96000	1.12896	1,572,950	11.88	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			544.63000	0.54463	303,420	11.88	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			1,170.40000	1.17040	1,622,890	11.89	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			519.30000	0.51930	286,590	11.89	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			2,288.12000	2.28812	2,660,450	12.06	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			2,142.03000	2.14203	1,816,350	12.06	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			2,322.25000	2.32225	2,697,890	12.07	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			2,109.73000	2.10973	1,787,360	12.07	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			2,356.66000	2.35666	2,735,610	12.07	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			2,077.77000	2.07777	1,758,710	12.07	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			2,931.30000	2.93130	3,302,670	12.13	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			3,015.14000	3.01514	2,674,560	12.13	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			2,964.11000	2.96411	3,337,980	12.14	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			2,982.08000	2.98208	2,644,000	12.14	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			2,997.12000	2.99712	3,373,490	12.14	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			2,949.29000	2.94929	2,613,710	12.14	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			3,721.43000	3.72143	4,106,920	12.17	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			3,623.37000	3.62337	3,284,960	12.17	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			3,754.33000	3.75433	4,141,850	12.17	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			3,591.41000	3.59141	3,255,030	12.17	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			3,787.08000	3.78708	4,176,620	12.18	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			3,559.38000	3.55938	3,225,020	12.18	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												179,445,046.50	2,102	45,221
R214	On	04/05/2017	Bond Future			9.56224	72.65853	9.66317	71.94488		15.08	0.00	0	35,332

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	03/08/2017	Bond Future			9.60644	74.04273	9.71015	73.31568		15.38	0.00	0	0
R214	On	02/11/2017	Bond Future			9.65004	72.18793	9.75668	71.44643		15.63	0.00	0	0
R214	On	01/02/2018	Bond Future			9.69185	73.62673	9.80122	72.87239		15.63	0.00	0	0
Total R214 Future												0.00	0	35,332
R214	On	04/05/2017	Bond Future	9.56	Call			557.88000	0.55788	841,260	14.96	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			1,287.50000	1.28750	857,230	14.96	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			584.64000	0.58464	877,130	14.97	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			1,243.00000	1.24300	821,840	14.97	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			612.18000	0.61218	913,840	14.97	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			1,199.40000	1.19940	787,410	14.97	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			1,782.20000	1.78220	2,096,290	15.24	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			3,196.35000	3.19635	2,783,390	15.24	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			1,811.43000	1.81143	2,128,900	15.24	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			3,153.83000	3.15383	2,744,250	15.24	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			1,840.93000	1.84093	2,161,780	15.25	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			3,111.70000	3.11170	2,705,500	15.25	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			2,667.27000	2.66727	3,015,150	15.39	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,902.72000	3.90272	3,509,100	15.39	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			2,698.02000	2.69802	3,048,460	15.39	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			3,862.61000	3.86261	3,471,550	15.39	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			2,729.17000	2.72917	3,082,180	15.40	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			3,823.01000	3.82301	3,434,520	15.40	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			4,066.14000	4.06614	4,472,100	15.52	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			3,937.93000	3.93793	3,589,550	15.52	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			4,100.31000	4.10031	4,508,310	15.53	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			3,903.98000	3.90398	3,557,640	15.53	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			4,134.61000	4.13461	4,544,640	15.53	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			3,870.27000	3.87027	3,525,960	15.53	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	35,332
Total for Bond												8,039,514,897.27	71,799	899,884
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
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

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/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 04/05/2017 GOVI			553.68400	553.68400	549.65200	549.65200			0.00	0	406
GOVI On 03/08/2017 GOVI			564.23200	564.23200	560.12500	560.12500			0.00	0	0
GOVI On 02/11/2017 GOVI			575.22300	575.22300	571.03400	571.03400			0.00	0	0
GOVI On 01/02/2018 GOVI			586.68700	586.68700	582.43000	582.43000			0.00	0	0
Total GOVI Future									0.00	0	406
GOVI On 04/05/2017 GOVI	262.18	Call			2,874,720.00000	287.47200	2,915,040,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.18	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.19	Call			2,874,620.00000	287.46200	2,914,940,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.19	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.20	Call			2,874,520.00000	287.45200	2,914,840,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.09	Call			0.00000	0.00000	31,420,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.09	Put			9,650.00000	0.96500	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
GOVI	On	03/08/2017	GOVI	561.10	Call			0.00000	0.00000	31,320,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Put			9,750.00000	0.97500	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Call			0.00000	0.00000	31,220,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Put			9,850.00000	0.98500	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Put			14,160.00000	1.41600	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Call			0.00000	0.00000	27,630,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Put			14,260.00000	1.42600	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Call			0.00000	0.00000	27,830,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Put			14,060.00000	1.40600	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Call			0.00000	0.00000	27,730,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Call			14,100.00000	1.41000	56,670,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.03	Call			14,000.00000	1.40000	56,570,000		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			13,900.00000	1.39000	56,470,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.04	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	406
Total for GOVI												0.00	0	406
AL37	On	04/05/2017	Index Future			533.11500	533.11500	530.94400	530.94400			0.00	0	1
AL37	On	03/08/2017	Index Future			543.27100	543.27100	541.06000	541.06000			0.00	0	0
AL37	On	02/11/2017	Index Future			553.85500	553.85500	551.59900	551.59900			0.00	0	0
AL37	On	01/02/2018	Index Future			564.89300	564.89300	562.60600	562.60600			0.00	0	0
Total AL37 Future												0.00	0	1
Total For AL37												0.00	0	1
AL7T	On	04/05/2017	Index Future			613.12000	613.12000	609.40900	609.40900			0.00	0	0
AL7T	On	03/08/2017	Index Future			624.80000	624.80000	621.02000	621.02000			0.00	0	0
AL7T	On	02/11/2017	Index Future			636.97200	636.97200	633.11600	633.11600			0.00	0	0
AL7T	On	01/02/2018	Index Future			649.66600	649.66600	645.75000	645.75000			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	04/05/2017	Index Future			555.32200	555.32200	551.27500	551.27500			344,299,640.00	62	533
ALBI	On	03/08/2017	Index Future			565.90100	565.90100	561.77900	561.77900			350,858,620.00	62	95
ALBI	On	02/11/2017	Index Future			576.92600	576.92600	572.72000	572.72000			0.00	0	0
ALBI	On	01/02/2018	Index Future			588.42300	588.42300	584.14900	584.14900			0.00	0	0
Total ALBI Future												695,158,260.00	124	628
Total For ALBI												695,158,260.00	124	628
IGOV	On	04/05/2017	Index Future			247.61600	247.61600	247.37200	247.37200			160,950,400.00	65	448
IGOV	On	03/08/2017	Index Future			252.37700	252.37700	252.12900	252.12900			169,092,590.00	67	772

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	02/11/2017	Index Future			257.35400	257.35400	257.10000	257.10000			0.00	0	0
IGOV	On	01/02/2018	Index Future			262.54400	262.54400	262.29200	262.29200			0.00	0	0
Total IGOV Future												330,042,990.00	132	1,220
Total For IGOV												330,042,990.00	132	1,220
Total for Index												1,025,201,250.00	256	1,849
JIBAR F	On	17/05/2017	Jibar Future			7.37000	92.63000	7.37000	92.63000			0.00	0	0
JIBAR F	On	21/06/2017	Jibar Future			7.40000	92.60000	7.40000	92.60000			0.00	0	0
JIBAR F	On	19/07/2017	Jibar Future			7.41000	92.59000	7.41000	92.59000			0.00	0	0
JIBAR F	On	16/08/2017	Jibar Future			7.42000	92.58000	7.42000	92.58000			0.00	0	0
JIBAR F	On	20/09/2017	Jibar Future			7.42000	92.58000	7.42000	92.58000			0.00	0	0
JIBAR F	On	18/10/2017	Jibar Future			7.42000	92.58000	7.42000	7.42000			0.00	0	0
JIBAR F	On	20/12/2017	Jibar Future			7.45000	92.55000	7.45000	92.55000			0.00	0	0
JIBAR F	On	20/03/2018	Jibar Future			7.47000	92.53000	7.47000	92.53000			0.00	0	0
JIBAR F	On	20/06/2018	Jibar Future			7.47000	92.53000	7.47000	92.53000			0.00	0	0
JIBAR F	On	19/09/2018	Jibar Future			7.49000	92.51000	7.49000	92.51000			0.00	0	0
JIBAR F	On	19/12/2018	Jibar Future			7.55000	92.45000	7.55000	92.45000			0.00	0	0
JIBAR F	On	20/03/2019	Jibar Future			7.56000	92.44000	7.56000	92.44000			0.00	0	0
Total Jibar Future												0.00	0	0
Total For JIBAR FUTURE												0.00	0	0
Total for Jibar												0.00	0	0
10Y ST	On	17/12/2025	Interest Rate Swap			96.13659	96.13659	96.74084	96.74084			0.00	0	0
10Y ST	On	16/03/2026	Interest Rate Swap			93.17038	93.17038	93.79122	93.79122			0.00	0	0
10Y ST	On	15/06/2026	Interest Rate Swap			91.92875	91.92875	92.56700	92.56700			0.00	0	0
10Y ST	On	21/09/2026	Interest Rate Swap			94.05510	94.05510	94.70476	94.70476			0.00	0	0
10Y ST	On	21/12/2026	Interest Rate Swap			97.78462	97.78462	98.43887	98.43887			0.00	0	0
10Y ST	On	15/03/2027	Interest Rate Swap			96.37036	96.37036	97.04873	97.04873			0.00	0	0
10Y ST	On	21/06/2027	Interest Rate Swap			98.40482	98.40482	99.09111	99.09111			0.00	0	0
Total 10Y STND Future												0.00	0	0
Total For 10Y STND												0.00	0	0
1Y STN	On	15/06/2017	Interest Rate Swap			99.60703	99.60703	99.60704	99.60704			0.00	0	0
1Y STN	On	21/09/2017	Interest Rate Swap			99.60381	99.60381	99.61110	99.61110			0.00	0	0
1Y STN	On	21/12/2017	Interest Rate Swap			99.81035	99.81035	99.83595	99.83595			0.00	0	0
1Y STN	On	15/03/2018	Interest Rate Swap			99.77055	99.77055	99.82354	99.82354			0.00	0	0
1Y STN	On	21/06/2018	Interest Rate Swap			99.96582	99.96582	100.05065	100.05065			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			99.83882	99.83882	99.86359	99.86359			0.00	0	0
2Y STN	On	16/03/2018	Interest Rate Swap			99.05165	99.05165	99.10565	99.10565			0.00	0	0
2Y STN	On	15/06/2018	Interest Rate Swap			98.65638	98.65638	98.73889	98.73889			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2Y STN On 21/09/2018			98.62658	98.62658	98.74403	98.74403			0.00	0	0
2Y STN On 21/12/2018			99.05000	99.05000	99.19000	99.19000			0.00	0	0
2Y STN On 15/03/2019			99.47956	99.47956	99.66041	99.66041			0.00	0	0
2Y STN On 21/06/2019			99.91807	99.91807	100.13853	100.13853			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			96.82941	96.82941	97.18778	97.18778			0.00	0	0
5Y STN On 16/03/2021			96.11218	96.11218	96.49016	96.49016			0.00	0	0
5Y STN On 15/06/2021			95.36336	95.36336	95.76086	95.76086			0.00	0	0
5Y STN On 21/09/2021			95.58501	95.58501	96.00113	96.00113			0.00	0	0
5Y STN On 21/12/2021			97.80553	97.80553	98.23333	98.23333			0.00	0	51
5Y STN On 15/03/2022			97.97815	97.97815	98.42012	98.42012			0.00	0	0
5Y STN On 21/06/2022			99.19655	99.19655	99.65117	99.65117			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 :									9,064,716,147.27	72,055	902,190
AA05 On 22/03/2019		Spot Bond	9.44000	100.54989	9.50000	100.42217			0.00	0	650,000,000
Total AA05 SPOT									0.00	0	650,000,000
Total For AA05									0.00	0	650,000,000
AA06 On 15/04/2021		Spot Bond		96.89345		96.87334			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	12.32670	100.00000	12.29651			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	10.26000	97.79166	10.36000	97.45059			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	106.52300	10.00000	106.49500			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022		Spot Bond		101.86081		101.83617			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023		Spot Bond		100.76240		100.73538			0.00	400,000,000	400,000,000

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 AB011 SPOT										0.00	400,000,000	400,000,000
Total For AB011										0.00	400,000,000	400,000,000
AB013 On 21/11/2018 Spot Bond			9.45500	101.88165	9.51500	101.77070				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	11.16002	100.00000	11.13207				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	104.65835	10.84000	104.62784				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.47144	100.00000	11.78244				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	101.54767	11.37000	101.51717				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.18220	100.00000	11.15512				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	90.23255	11.81000	90.20402				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	11.26896	100.00000	11.24166				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	13.45507	100.00000	16.16952				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	14.96416	100.00000	19.01192				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2026 Spot Bond			100.00000	13.35254	100.00000	13.31910				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	16.19955	100.00000	16.16330				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB026U SPOT									0.00	0	0
Total For AB026U									0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	14.48566	100.00000	14.45698			0.00	0	0
Total AB028U SPOT									0.00	0	0
Total For AB028U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				99.81697		99.79370			0.00	0	0
Total AB08 SPOT									0.00	0	0
Total For AB08									0.00	0	0
AB09 On 03/05/2017 Spot Bond			9.05500	99.80192	9.08000	99.77661			0.00	0	0
Total AB09 SPOT									0.00	0	0
Total For AB09									0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	107.31900	10.00000	107.29100			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			4.32000	265.58277	4.34000	265.20949			0.00	0	980,000,000
Total ABCPI3 SPOT									0.00	0	980,000,000
Total For ABCPI3									0.00	0	980,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	11.93739	100.00000	100.00000		000,000,000,000,000.00	150,000,000,000	150,000,000,000	
Total ABF19U SPOT								10,000,000,000,000.00	150,000,000,000	150,000,000,000	
Total For ABF19U								10,000,000,000,000.00	150,000,000,000	150,000,000,000	
ABFN0 On 17/03/2018 Spot Bond				101.39886		101.37523			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				102.07276		102.04642			0.00	220,000,000	110,000,000
Total ABFN08 SPOT									0.00	220,000,000	110,000,000
Total For ABFN08									0.00	220,000,000	110,000,000
ABFN0 On 17/03/2026 Spot Bond				101.00081		100.97457			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				98.99731		98.97602			0.00	1,340,000,000	1,340,000,000
Total ABFN10 SPOT									0.00	1,340,000,000	1,340,000,000
Total For ABFN10									0.00	1,340,000,000	1,340,000,000
ABFN1 On 09/04/2019 Spot Bond				100.07684		100.05297			0.00	330,000,000	1,730,000,000
Total ABFN12 SPOT									0.00	330,000,000	1,730,000,000
Total For ABFN12									0.00	330,000,000	1,730,000,000
ABFN1 On 14/05/2020 Spot Bond				101.91418		101.88910			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1 On 14/05/2022 Spot Bond				101.65891		101.63360				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1 On 11/11/2020 Spot Bond				102.10018		102.07539				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond				102.19360		102.16765				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				101.89349		101.86864				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1 On 26/09/2023 Spot Bond				100.73409		100.70818				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.45500	105.42047	11.51500	105.30562				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				99.67253		99.64523				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				100.91133		100.88279				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				101.99288		101.96141				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			10.70500	102.77309	10.76500	102.68411				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				101.03904		101.00887				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	35.40664	100.00000	35.31798				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				101.56401		101.53652				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	45.75209	100.00000	45.63753				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				97.72028		97.69246				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	32.95586	100.00000	32.87334				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				101.35562		101.32803				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				98.84352		98.81672				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				95.93212		95.91233				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				97.21405		97.18862				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			6.18000	146.79399	6.23500	146.62573				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.18000	129.05508	6.23500	128.80789				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	12.60002	100.00000	12.57763				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			7.43000	105.93768	7.48500	105.66185				0.00	0	52,200,000

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 ABKI03 SPOT									0.00	0	52,200,000
Total For ABKI03									0.00	0	52,200,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	6.00760	100.00000	5.99696			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			8.26000	106.94197	8.26000	106.89716			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	7.15671	100.00000	7.13952			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 04/04/2026 Spot Bond				84.30607		84.28727			0.00	0	0
Total ABKS1 SPOT									0.00	0	0
Total For ABKS1									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.52000	180.85492	3.54000	180.66734		387,200,000,000.00		110,000,000	110,000,000
Total ABN05 SPOT								387,200,000,000.00		110,000,000	110,000,000
Total For ABN05								387,200,000,000.00		110,000,000	110,000,000
ABN09 On 27/06/2023 Spot Bond			2.17000	194.74325	2.17000	194.69292		0.00		0	0
Total ABN09 SPOT								0.00		0	0
Total For ABN09								0.00		0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	205.69168	1.82000	205.64058		0.00		0	0
Total ABN14 SPOT								0.00		0	0
Total For ABN14								0.00		0	0
ABN33 On 29/01/2018 Spot Bond			8.45125	93.98198	8.47625	93.94452		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			8.45125	93.98198	8.47625	93.94452		0.00		0	0
Total ABN34 SPOT								0.00		0	0
Total For ABN34								0.00		0	0
ABN55 On 27/06/2017 Spot Bond				100.68428		100.66007		0.00		0	0
Total ABN55 SPOT								0.00		0	0
Total For ABN55								0.00		0	0
ABN58 On 16/07/2017 Spot Bond				100.17847		100.15276		0.00		0	0
Total ABN58 SPOT								0.00		0	0
Total For ABN58								0.00		0	0
ABN61 On 31/01/2025 Spot Bond			3.23000	119.17504	3.23000	119.14077		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.00000	171.55107	3.02000	171.18098				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			2.88000	224.83658	2.88000	224.77416				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			9.71000	92.56859	9.81000	92.13106				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				101.39452		101.37099				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				113.40000		113.37000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				129.66000		129.56000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	108.97047	9.63000	108.94232				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				117.72000		117.69000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.08500	106.10166	10.18500	105.45660				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.88500	93.49586	8.98500	93.16222				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN83 On 05/07/2018 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 ABN83 SPOT										0.00	0	0
Total For ABN83										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			10.63000	102.80332	10.73000	102.18454				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				101.09532		101.06943				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				99.83061		99.80608				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			8.75500	101.97708	8.78000	101.93202				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			9.01000	101.77621	9.11000	101.42260				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.13500	104.46077	9.23500	104.17333				0.00	0	81,000,000
Total ABS12 SPOT										0.00	0	81,000,000
Total For ABS12										0.00	0	81,000,000
ABS12/ On 14/05/2020 Spot Bond			9.20000	104.29072	9.20000	104.26481				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			9.59000	104.65317	9.69000	104.23280				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			8.85000	105.57464	8.95000	105.24852				0.00	0	46,000,000
Total ABS14 SPOT										0.00	0	46,000,000
Total For ABS14										0.00	0	46,000,000
ABS15 On 11/11/2022 Spot Bond			9.39000	106.03428	9.49000	105.57937				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			10.14000	106.16232	10.24000	105.56721				0.00	0	75,000,000
Total ABS16 SPOT										0.00	0	75,000,000
Total For ABS16										0.00	0	75,000,000
ABS17 On 11/11/2027 Spot Bond			10.88000	103.32104	10.98000	102.68147				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.66000	101.63278	9.76000	101.13511				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			8.74000	101.81235	8.97500	101.16901			13,110,000,000,000.00		1,500,000,000	1,500,000,000
Total ABS6 SPOT									13,110,000,000,000.00	1,500,000,000	1,500,000,000	
Total For ABS6									13,110,000,000,000.00	1,500,000,000	1,500,000,000	
ABS7 On 11/09/2026 Spot Bond			10.18000	92.84242	10.28000	92.25720				0.00	0	3,860,000,000
Total ABS7 SPOT										0.00	0	3,860,000,000
Total For ABS7										0.00	0	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.76279	100.00000	9.74130				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			3.51000	277.62147	3.53000	277.23454				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			2.68000	144.79310	2.73500	144.40241				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	0.04444	100.00000	0.04432				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	55.87162	100.00000	55.73627				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				87.98390		87.84281				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				102.27878		102.25152				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				102.27878		102.25152				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				102.28983		102.26242				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				102.28983		102.26242				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				102.26774		102.24060				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL087 On 25/11/2020 Spot Bond			10.00000	107.31900	10.00000	107.29100				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL089 On 20/12/2018 Spot Bond				100.95888		100.93170				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				100.98286		100.95499				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				100.99249		100.96435				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.97310		100.94551				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL098 On 20/12/2017 Spot Bond				100.92974		100.90337				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL100 On 20/12/2019 Spot Bond			9.15500	102.94144	9.25500	102.68034				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL104 On 26/01/2021 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 ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12C On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				209.77672		209.73831				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				209.77945		209.74041				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				100.94903		100.92212				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13E On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL13E On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL13E On 30/07/2017 Spot Bond				102.26199		102.23490				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				102.32425		102.29791				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	107.31900	10.00000	107.29100				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14E On 20/12/2021 Spot Bond				100.95196		100.92497				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	100.98079	10.23000	100.95341				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL16E On 20/06/2017 Spot Bond				103.49040		103.45020				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.58500	103.77743	9.64500	103.63593				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.93174		100.90532				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	132.25911	1.75000	132.22648				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/06/2017 Spot Bond				100.92494		100.89870				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.94922		100.92231				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				100.90062		100.87507				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.98108		100.95362				0.00	92,000,000	23,000,000
Total ACL181 SPOT										0.00	92,000,000	23,000,000
Total For ACL181										0.00	92,000,000	23,000,000
ACL182 On 20/06/2017 Spot Bond				101.03560		101.01131				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				102.19691		102.17006				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				101.06268		101.03681				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				100.94418		100.91740				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				100.95573		100.92863				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.96834		100.94088				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2022 Spot Bond				100.97135		100.94381				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.97135		100.94381				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				101.02691		100.99782				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				100.92974		100.90337				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				101.01915		100.99027				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				101.27987		101.25545				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				101.02691		100.99782				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 20/12/2022 Spot Bond				100.98787		100.95986				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.98787		100.95986				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				149.32235		149.30710				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				150.34382		150.32816				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2018 Spot Bond				100.87442		100.84961				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				101.47062		101.44744				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				100.89279		100.86746				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				100.11825		100.09133				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				93.04806		93.02969				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				100.88210		100.85706				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				100.88114		100.85613				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				100.94032		100.91365				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				101.85675		101.83044				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				99.97500		99.95024				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				99.97539		99.95101				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.93641		100.90985				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.92185		100.89570				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				101.21389		101.18603				0.00	0	20,000,000
Total ADCB01 SPOT										0.00	0	20,000,000
Total For ADCB01										0.00	0	20,000,000
ADCB0 On 08/03/2018 Spot Bond			100.00000	62.89348	100.00000	62.74113				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	62.89348	100.00000	62.74113				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				101.62794		101.60050				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				101.35582		101.32823				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	45.64874	100.00000	45.53443				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	24.69454	100.00000	24.63471				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	5.81652	100.00000	5.80228				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.17525		100.14984				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.18088		100.15466				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				100.19959		100.17069				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3A1 SPOT									0.00	0	0
Total For AHF3A1									0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				100.16965		100.14505			0.00	0	0
Total AHF3A3 SPOT									0.00	0	0
Total For AHF3A3									0.00	0	0
AHF3A: On 18/10/2019 Spot Bond				100.17153		100.14666			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3B: On 18/10/2019 Spot Bond				100.21834		100.18677			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				100.20900		100.17876			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.28526		100.24411			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				100.25745		100.22028			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	42.42359	100.00000	42.31055			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	16.44796	100.00000	16.40413			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	11.73480	100.00000	11.70354		000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total AHY2U SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For AHY2U								10,000,000,000,000.00	10,000,000,000	10,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIG2U On 08/07/2026 Spot Bond			100.00000	9.55864	100.00000	9.53317			0.00	0	0
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.00500	100.21635	9.06500	100.09057			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			10.25000	106.14694	10.35000	105.66042			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			9.45000	102.72277	9.55000	102.19269			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	11.56771	100.00000	11.54196			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			10.55500	100.15034	10.65500	99.44395			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			3.25500	174.15145	3.27500	173.78588			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				100.84720		100.82241			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.77092		100.74374			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				102.53202		102.50810			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				100.09887		100.07417			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
AS116L On 15/01/2018 Spot Bond			100.00000	82.94772	100.00000	82.76298			0.00	0	0
Total AS116U SPOT									0.00	0	0
Total For AS116U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS120L On 01/02/2018 Spot Bond			100.00000	66.13073	100.00000	65.96513				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	24.68351	100.00000	24.62170				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	24.68351	100.00000	24.62170				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	3.69090	100.00000	3.68435				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	0.10447	100.00000	0.10435				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 04/10/2021 Spot Bond			100.00000	12.23830	100.00000	12.20866				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	20.70212	100.00000	20.65197				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	31.24669	100.00000	31.17100				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.90068		100.87513				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				104.12712		104.09302				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 09/06/2017 Spot Bond				115.45116		115.43069			0.00	0	0
Total ASN020 SPOT									0.00	0	0
Total For ASN020									0.00	0	0
ASN02: On 07/12/2033 Spot Bond			3.13000	244.19393	3.13000	244.12450			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02: On 20/06/2019 Spot Bond				99.69354		99.66671			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				97.64944		97.62020			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03: On 10/11/2019 Spot Bond				101.88871		101.86274			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			3.14500	217.47580	3.14500	217.41385			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				100.17505		100.14982			0.00	0	0
Total ASN057 SPOT									0.00	0	0
Total For ASN057									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN05(On 22/04/2020 Spot Bond				100.02468		100.00012			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				99.92632		99.90167			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				99.83074		99.80622			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				99.43798		99.43652			0.00	0	0
Total ASN062 SPOT									0.00	0	0
Total For ASN062									0.00	0	0
ASN06(On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06(On 01/06/2018 Spot Bond				101.34835		101.32342			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				100.97250		100.94805			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				101.93982		101.91477			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN07(On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN070 SPOT									0.00	0	0
Total For ASN070									0.00	0	0
ASN07(On 20/07/2018 Spot Bond				94.51699		94.42020			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				101.05650		101.02656			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN08(On 20/09/2020 Spot Bond				100.91012		100.88430			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				101.17621		101.15016			0.00	0	0
Total ASN081 SPOT									0.00	0	0
Total For ASN081									0.00	0	0
ASN08(On 17/08/2020 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				100.57492		100.54752			0.00	44,000,000	11,000,000
Total ASN083 SPOT									0.00	44,000,000	11,000,000
Total For ASN083									0.00	44,000,000	11,000,000
ASN08(On 03/09/2020 Spot Bond				101.50746		101.47847			0.00	0	0
Total ASN084 SPOT									0.00	0	0
Total For ASN084									0.00	0	0
ASN08(On 25/09/2018 Spot Bond				100.71395		100.68874			0.00	0	0
Total ASN086 SPOT									0.00	0	0
Total For ASN086									0.00	0	0
ASN08(On 01/10/2020 Spot Bond				112.66660		111.28257			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0
ASN08(On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN088 SPOT									0.00	0	0
Total For ASN088									0.00	0	0
ASN09(On 08/10/2018 Spot Bond				100.37594		100.35070			0.00	0	0
Total ASN090 SPOT									0.00	0	0
Total For ASN090									0.00	0	0
ASN09(On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09(On 21/10/2020 Spot Bond				100.09568		100.07178			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN09(On 29/10/2018 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN096 On 10/11/2020 Spot Bond				101.90573		101.87993			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				70.86089		70.50618			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				101.40443		101.37798			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				100.93460		100.90809			0.00	0	0
Total ASN112 SPOT									0.00	0	0
Total For ASN112									0.00	0	0
ASN113 On 08/03/2021 Spot Bond				101.26616		101.23991			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN114 SPOT									0.00	0	0
Total For ASN114									0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN119 On 27/01/2018 Spot Bond				99.93086		99.90773			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				101.18140		101.14795			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				100.91770		100.89167			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				101.54288		101.51690			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				101.53903		101.51326			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0

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 24/02/2019 Spot Bond				101.51842		101.49286			0.00	0	0
Total ASN130 SPOT									0.00	0	0
Total For ASN130									0.00	0	0
ASN13(On 03/03/2019 Spot Bond				101.36403		101.33779			0.00	0	0
Total ASN131 SPOT									0.00	0	0
Total For ASN131									0.00	0	0
ASN13(On 03/03/2019 Spot Bond				101.35325		101.32722			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0
ASN13(On 20/12/2020 Spot Bond				101.17173		101.13856			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN13(On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN13(On 31/12/2018 Spot Bond				83.55000		83.46000			0.00	0	0
Total ASN136 SPOT									0.00	0	0
Total For ASN136									0.00	0	0
ASN13(On 31/01/2022 Spot Bond			3.41000	140.21215	3.46500	139.83272			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				83.55000		83.46000			0.00	0	0
Total ASN141 SPOT									0.00	0	0
Total For ASN141									0.00	0	0
ASN14(On 20/06/2017 Spot Bond				100.91035		100.88453			0.00	0	0
Total ASN142 SPOT									0.00	0	0
Total For ASN142									0.00	0	0
ASN14(On 20/06/2020 Spot Bond				103.43732		103.40759			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				99.76528		99.73927			0.00	0	0
Total ASN146 SPOT									0.00	0	0
Total For ASN146									0.00	0	0
ASN14(On 04/05/2021 Spot Bond				99.76528		99.73927			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			3.45500	139.93527	3.51000	139.55654			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				103.84171		103.57940			0.00	0	0
Total ASN150 SPOT									0.00	0	0
Total For ASN150									0.00	0	0
ASN15(On 04/05/2021 Spot Bond				101.43375		101.40675			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			3.90000	157.72278	3.92000	157.38233			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0
ASN15(On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN156 SPOT									0.00	0	0
Total For ASN156									0.00	0	0
ASN15(On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN157 SPOT									0.00	0	0
Total For ASN157									0.00	0	0
ASN15(On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN159 SPOT									0.00	0	0
Total For ASN159									0.00	0	0
ASN16(On 08/08/2021 Spot Bond				101.99958		101.97340			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				101.64547		101.61861			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.98782		100.95981				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 30/05/2017 Spot Bond				101.26856		101.24555				0.00	0	0
Total ASN173 SPOT										0.00	0	0
Total For ASN173										0.00	0	0
ASN17: On 02/12/2019 Spot Bond				101.34594		101.32059				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 25/02/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond				100.75841		100.72907				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				100.31666		100.29426				0.00	0	0
Total ASN184 SPOT										0.00	0	0
Total For ASN184										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	60.10094	100.00000	59.95535				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN39I On 20/12/2017 Spot Bond			100.00000	60.15419	100.00000	60.00847				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	59.91456	100.00000	59.76942				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	60.45350	100.00000	60.30705				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	5.99917	100.00000	5.98464				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	40.47220	100.00000	40.37308				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				101.01143		100.98750				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			8.88000	101.84455	8.94000	101.74036				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				100.89016		100.86504				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	31.59246	100.00000	31.51593				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				100.94116		100.91612				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			10.21000	101.75878	10.31000	101.43874				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.83000	98.74643	9.93000	98.34378				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW21 On 24/03/2022 Spot Bond			9.30000	100.77379	9.30000	100.74891			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				101.26615		101.23989			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	81.79775	100.00000	81.61435			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				101.20478		101.17873			0.00	0	0
Total BAW24 SPOT									0.00	0	0
Total For BAW24									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				101.22809		101.20384			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			9.20500	100.89867	9.23000	100.86352			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.07359	100.60492	12.10306	100.55283			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.21591	100.41156	12.22210	100.37735			0.00	0	0
Total BAYA23 SPOT									0.00	0	0
Total For BAYA23									0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			9.45500	101.04496	9.48000	101.01468			0.00	0	0
Total BAYA24 SPOT									0.00	0	0
Total For BAYA24									0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.29168		100.29168			0.00	0	0
Total BAYA25 SPOT									0.00	0	0
Total For BAYA25									0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.90500	99.99853	11.93000	99.95593			0.00	0	0
Total BAYA26 SPOT									0.00	0	0
Total For BAYA26									0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA27 SPOT									0.00	0	0
Total For BAYA27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA31 On 31/12/2018 Spot Bond				100.80613		100.77354				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.45500	101.72671	11.51500	101.63119				0.00	0	200,000,000
Total BAYA32 SPOT										0.00	0	200,000,000
Total For BAYA32										0.00	0	200,000,000
BAYA33 On 31/03/2018 Spot Bond				100.78568		100.75389				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				100.80239		100.76992				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.05854		100.02419				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				99.24334		99.24334				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				99.69959		99.66572				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				99.82619		99.82619				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				100.80273		100.77027				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				100.80284		100.77038				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				100.83748		100.80388				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				100.85970		100.82495				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA53 On 30/09/2017 Spot Bond				100.68530		100.65757			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				100.85983		100.82508			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				100.60560		100.57790			0.00	0	0
Total BAYA55 SPOT									0.00	0	0
Total For BAYA55									0.00	0	0
BAYA56 On 31/03/2020 Spot Bond				100.72413		100.69103			0.00	0	0
Total BAYA56 SPOT									0.00	0	0
Total For BAYA56									0.00	0	0
BAYA57 On 31/03/2022 Spot Bond				100.78311		100.74731			0.00	0	0
Total BAYA57 SPOT									0.00	0	0
Total For BAYA57									0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				101.01987		100.97865			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				101.01968		100.97846			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				101.01977		100.97855			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				106.50287		106.45475			0.00	0	0
Total BAYB08 SPOT									0.00	0	0
Total For BAYB08									0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.90297		100.86647			0.00	0	0
Total BAYB09 SPOT									0.00	0	0
Total For BAYB09									0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	19.87161	100.00000	19.82294			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	18.08540	100.00000	18.04111			0.00	0	0
Total BAYD2U SPOT									0.00	0	0
Total For BAYD2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.16383	100.00000	11.13649				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.18349	100.00000	11.15640				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	13.49760	100.00000	13.46454				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	11.69544	100.00000	11.66680				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC117L On 02/05/2017 Spot Bond			100.00000	98.11828	100.00000	97.85523				0.00	0	0
Total BC117U SPOT										0.00	0	0
Total For BC117U										0.00	0	0
BC118L On 15/05/2017 Spot Bond			100.00000	94.80519	100.00000	94.55959				0.00	0	0
Total BC118U SPOT										0.00	0	0
Total For BC118U										0.00	0	0
BC119L On 24/05/2017 Spot Bond			100.00000	92.63959	100.00000	92.40506				0.00	0	0
Total BC119U SPOT										0.00	0	0
Total For BC119U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.42169		100.39805				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ09 On 25/07/2017 Spot Bond				99.98781		99.96588				0.00	0	0
Total BCJ09 SPOT										0.00	0	0
Total For BCJ09										0.00	0	0
BCJ10 On 12/07/2017 Spot Bond				100.32228		100.29734				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				101.63837		101.61436				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ12 On 23/03/2018 Spot Bond			8.65000	100.76226	8.65000	100.73908			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			100.00000	55.08265	100.00000	54.90687		400,000,000,000,000.00	64,000,000,000	32,000,000,000	
Total BCJ13 SPOT								10,000,000,000,000.00	64,000,000,000	32,000,000,000	
Total For BCJ13								10,000,000,000,000.00	64,000,000,000	32,000,000,000	
BCP3U On 30/06/2019 Spot Bond			100.00000	19.63647	100.00000	19.58889		0.00	0	0	
Total BCP3U SPOT								0.00	0	0	
Total For BCP3U								0.00	0	0	
BCP4U On 30/06/2019 Spot Bond			100.00000	19.63647	100.00000	19.58889		0.00	0	0	
Total BCP4U SPOT								0.00	0	0	
Total For BCP4U								0.00	0	0	
BD0202 On 31/12/2018 Spot Bond			2.62000	198.89304	2.64000	198.77469		0.00	0	0	
Total BD0202 SPOT								0.00	0	0	
Total For BD0202								0.00	0	0	
BD0205 On 28/04/2028 Spot Bond			8.70000	175.86236	8.80000	173.97718		0.00	0	0	
Total BD0205 SPOT								0.00	0	0	
Total For BD0205								0.00	0	0	
BD0206 On 02/03/2028 Spot Bond			8.70000	176.37345	8.80000	174.50432		0.00	0	0	
Total BD0206 SPOT								0.00	0	0	
Total For BD0206								0.00	0	0	
BD0302 On 18/04/2028 Spot Bond			9.08500	93.53413	9.18500	92.85937		0.00	0	0	
Total BD0302 SPOT								0.00	0	0	
Total For BD0302								0.00	0	0	
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total BD311E SPOT								0.00	0	0	
Total For BD311E								0.00	0	0	
BEER02 On 28/03/2018 Spot Bond			8.10500	99.67726	8.16500	99.60350		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	10.00374	100.00000	9.97869		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	8.65696	100.00000	8.63529		0.00	0	0	
Total BG1A8U SPOT								0.00	0	0	
Total For BG1A8U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG1B2 On 23/11/2032 Spot Bond			100.00000	8.65696	100.00000	8.63529			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	9.18396	100.00000	9.16097			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00009	100.00000	0.00009			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	12.28741	100.00000	12.25664			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	16.97187	100.00000	16.92936			0.00	0	0
Total BG1F2U SPOT									0.00	0	0
Total For BG1F2U									0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG42C SPOT									0.00	0	0
Total For BG42C									0.00	0	0
BGL01 On 19/11/2024 Spot Bond				102.54247		102.51183			0.00	30,000,000	30,000,000
Total BGL01 SPOT									0.00	30,000,000	30,000,000
Total For BGL01									0.00	30,000,000	30,000,000
BGL02 On 19/11/2019 Spot Bond			10.55500	105.29848	10.65500	105.04785		4,222,000,000,000.00	400,000,000	200,000,000	
Total BGL02 SPOT								4,222,000,000,000.00	400,000,000	200,000,000	
Total For BGL02								4,222,000,000,000.00	400,000,000	200,000,000	
BGL03 On 05/02/2025 Spot Bond				100.91452		103.49330			0.00	270,000,000	310,000,000
Total BGL03 SPOT									0.00	270,000,000	310,000,000
Total For BGL03									0.00	270,000,000	310,000,000
BGL04 On 05/02/2025 Spot Bond			10.75500	100.50383	10.85500	100.24203			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.11000	102.27385	11.21000	101.96853		4,666,200,000,000.00	420,000,000	245,000,000	
Total BGL05 SPOT								4,666,200,000,000.00	420,000,000	245,000,000	
Total For BGL05								4,666,200,000,000.00	420,000,000	245,000,000	
BGL06 On 04/09/2025 Spot Bond				101.63081		101.60034			0.00	820,000,000	410,000,000
Total BGL06 SPOT									0.00	820,000,000	410,000,000
Total For BGL06									0.00	820,000,000	410,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL07 On 03/09/2027 Spot Bond			11.75000	101.90008	11.85000	101.47909				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				101.59325		101.56261				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			11.11000	101.62541	11.21000	101.31560			13,776,400,000,000.00	1,240,000,000	620,000,000	
Total BGL09 SPOT									13,776,400,000,000.00	1,240,000,000	620,000,000	
Total For BGL09									13,776,400,000,000.00	1,240,000,000	620,000,000	
BGL10 On 05/05/2021 Spot Bond				99.69023		102.38647				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			11.49000	102.63106	11.59000	108.47241			4,596,000,000,000.00	400,000,000	200,000,000	
Total BGL11 SPOT									4,596,000,000,000.00	400,000,000	200,000,000	
Total For BGL11									4,596,000,000,000.00	400,000,000	200,000,000	
BGL12 On 20/08/2021 Spot Bond				103.70196		103.66771				0.00	840,000,000	420,000,000
Total BGL12 SPOT										0.00	840,000,000	420,000,000
Total For BGL12										0.00	840,000,000	420,000,000
BGL13 On 20/08/2021 Spot Bond			11.53000	102.73761	11.63000	102.37144				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond				99.75203		99.72113				0.00	0	4,800,000,000
Total BGL14 SPOT										0.00	0	4,800,000,000
Total For BGL14										0.00	0	4,800,000,000
BGL15 On 17/03/2022 Spot Bond				101.22569		101.19445				0.00	240,000,000	120,000,000
Total BGL15 SPOT										0.00	240,000,000	120,000,000
Total For BGL15										0.00	240,000,000	120,000,000
BGR04 On 28/02/2018 Spot Bond				101.34247		101.31849				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				101.46830		101.44434				0.00	2,100,000,000	1,500,000,000
Total BID04 SPOT										0.00	2,100,000,000	1,500,000,000
Total For BID04										0.00	2,100,000,000	1,500,000,000
BID05 On 26/06/2019 Spot Bond				99.78555		99.76111				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID06 On 30/06/2019 Spot Bond			8.93000	102.65380	8.99000	102.51250			0.00	0	2,200,000,000
Total BID06 SPOT									0.00	0	2,200,000,000
Total For BID06									0.00	0	2,200,000,000
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BPPF01 On 22/03/2018 Spot Bond				100.78178		100.75826			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				100.84590		100.82048			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				102.78265		102.75260			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC152 On 17/05/2017 Spot Bond				99.52618		99.50464			0.00	0	0
Total BTC152 SPOT									0.00	0	0
Total For BTC152									0.00	0	0
BTC163 On 03/05/2017 Spot Bond				99.83107		99.80995			0.00	0	0
Total BTC163 SPOT									0.00	0	0
Total For BTC163									0.00	0	0
BTC164 On 10/05/2017 Spot Bond				99.68509		99.66410			0.00	0	0
Total BTC164 SPOT									0.00	0	0
Total For BTC164									0.00	0	0
BTC165 On 17/05/2017 Spot Bond				99.53689		99.51584			0.00	0	0
Total BTC165 SPOT									0.00	0	0
Total For BTC165									0.00	0	0
BTC166 On 21/05/2017 Spot Bond				99.45277		99.43173			0.00	0	0
Total BTC166 SPOT									0.00	0	0
Total For BTC166									0.00	0	0
BTC167 On 02/06/2017 Spot Bond				99.20126		99.18024			0.00	0	0
Total BTC167 SPOT									0.00	0	0
Total For BTC167									0.00	0	0
BTC168 On 06/06/2017 Spot Bond				99.11726		99.09624			0.00	0	0
Total BTC168 SPOT									0.00	0	0
Total For BTC168									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC169 On 07/06/2017 Spot Bond				99.09681		99.07580				0.00	0	0
Total BTC169 SPOT										0.00	0	0
Total For BTC169										0.00	0	0
BTC170 On 14/06/2017 Spot Bond				100.20353		100.15265				0.00	0	0
Total BTC170 SPOT										0.00	0	0
Total For BTC170										0.00	0	0
BTC171 On 30/06/2017 Spot Bond				98.61068		98.58963				0.00	0	0
Total BTC171 SPOT										0.00	0	0
Total For BTC171										0.00	0	0
BTC173 On 07/07/2017 Spot Bond				98.45726		98.43613				0.00	0	0
Total BTC173 SPOT										0.00	0	0
Total For BTC173										0.00	0	0
BTC174 On 12/07/2017 Spot Bond				98.35713		98.33606				0.00	0	0
Total BTC174 SPOT										0.00	0	0
Total For BTC174										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.73518		100.70921				0.00	0	20,000,000
Total BWZ18B SPOT										0.00	0	20,000,000
Total For BWZ18B										0.00	0	20,000,000
BWZ20 On 27/03/2020 Spot Bond				100.75852		100.73173				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				101.61066		101.58435				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				101.91582		101.88988				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ21 On 10/11/2021 Spot Bond				101.96627		101.93964				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161U On 01/10/2021 Spot Bond			100.00000	11.91381	100.00000	11.88463				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162U On 01/10/2021 Spot Bond			100.00000	11.91381	100.00000	11.88463				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BX163L On 01/10/2021 Spot Bond			100.00000	11.94492	100.00000	11.91566			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	11.94492	100.00000	11.91566			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	42.06508	100.00000	41.96206			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	18.35542	100.00000	18.31046			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			15.15500	96.92532	15.21500	96.81741			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				103.89238		103.86121			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			12.95500	100.44176	13.01500	100.31570			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			8.45500	104.16503	8.48000	104.13933		2,292,996,000,000.00	271,200,000	180,800,000	
Total CBL16 SPOT								2,292,996,000,000.00	271,200,000	180,800,000	
Total For CBL16								2,292,996,000,000.00	271,200,000	180,800,000	
CBL17 On 23/08/2019 Spot Bond				100.96277		100.93000			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			12.45500	99.07679	12.51500	98.92738			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.78559		100.75267			0.00	46,000,000	323,000,000
Total CBL20 SPOT									0.00	46,000,000	323,000,000
Total For CBL20									0.00	46,000,000	323,000,000
CBL22 On 06/05/2020 Spot Bond			9.81000	100.62204	9.91000	100.34424			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL23 On 18/05/2018 Spot Bond				101.72429		101.69632			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 21/11/2020 Spot Bond				102.24077		102.21403			0.00	0	50,000,000
Total CBL24 SPOT									0.00	0	50,000,000
Total For CBL24									0.00	0	50,000,000
CBL25 On 06/05/2019 Spot Bond				102.05033		102.02416			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.11000	108.45391	10.21000	108.09373			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.50500	113.40961	10.60500	112.90684			0.00	0	672,100,000
Total CCT01 SPOT									0.00	0	672,100,000
Total For CCT01									0.00	0	672,100,000
CCT02 On 12/06/2024 Spot Bond			10.63000	109.08578	10.73000	108.54911			0.00	0	350,000,000
Total CCT02 SPOT									0.00	0	350,000,000
Total For CCT02									0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.58000	104.26990	10.68000	103.70548			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				104.47227		104.44495			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	107.31910	10.00000	107.29110			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.16376		100.13503			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0
CGR16 On 22/09/2017 Spot Bond				101.00631		100.97612			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				100.02847		99.99989			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR18 On 04/05/2018 Spot Bond			100.00000	40.04608	100.00000	39.94581			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	44.29103	100.00000	44.18373			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	41.21890	100.00000	41.11796			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				100.42629		100.39331			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				102.37089		102.33971			0.00	20,000,000	25,000,000
Total CGR23 SPOT									0.00	20,000,000	25,000,000
Total For CGR23									0.00	20,000,000	25,000,000
CGR24 On 08/02/2021 Spot Bond				104.09045		104.05457			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				100.90284		100.87103			0.00	0	0
Total CGR25 SPOT									0.00	0	0
Total For CGR25									0.00	0	0
CGR26 On 27/06/2017 Spot Bond				100.72339		100.69782			0.00	0	0
Total CGR26 SPOT									0.00	0	0
Total For CGR26									0.00	0	0
CGR27 On 25/11/2019 Spot Bond				101.77655		101.74504			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				101.89399		101.86922			0.00	0	0
Total CGR28 SPOT									0.00	0	0
Total For CGR28									0.00	0	0
CGR29 On 08/02/2021 Spot Bond				102.44313		102.41099			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR30 On 08/05/2017 Spot Bond			100.00000	96.56085	100.00000	96.30607			0.00	0	0
Total CGR30 SPOT									0.00	0	0
Total For CGR30									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG03 On 30/06/2017 Spot Bond				100.70251		100.67410			0.00	0	0
Total CIG03 SPOT									0.00	0	0
Total For CIG03									0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.72564		100.69629			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.75263		100.72220			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				101.59348		101.56464			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				103.38453		103.35204			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	25.16633	100.00000	25.10536			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				99.81244		99.78526			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				99.80729		99.77939			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				99.79933		99.77029			0.00	0	0
Total CIG12 SPOT									0.00	0	0
Total For CIG12									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			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	103.15469	10.11000	103.12660			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	136.87437	3.14000	136.83541			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			3.38000	134.86969	3.43500	134.53058			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	107.31900	10.00000	107.29100			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	107.31900	10.00000	107.29100			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	94.96587	13.50000	94.93160			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	101.52612	9.35000	101.50049			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			9.38500	101.22724	9.44500	101.09840			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN26 On 30/04/2017 Spot Bond				99.84093		99.81788			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN26 On 20/06/2017 Spot Bond				101.34089		101.31487			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN272 On 20/06/2017 Spot Bond				100.94248		100.91699			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.91035		100.88453			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.93793		100.91237			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN275 On 22/05/2017 Spot Bond				101.51808		101.49339			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN277 On 25/05/2017 Spot Bond				101.61903		101.59034			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.95265		100.92744			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN280 On 07/06/2017 Spot Bond				101.29892		101.27428			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN288 On 10/08/2017 Spot Bond				101.92153		101.89657			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				101.49386		101.46854			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.83852		100.80983			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.82182		100.79287			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN292 On 26/06/2017 Spot Bond				101.12419		101.10042			0.00	0	0
Total CLN292 SPOT									0.00	0	0
Total For CLN292									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN292 On 25/11/2020 Spot Bond			10.00000	107.31900	10.00000	107.29100			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.69680		100.66794			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0
CLN294 On 26/06/2017 Spot Bond				100.81401		100.78533			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.72647		100.69750			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0
CLN296 On 20/12/2017 Spot Bond				101.02391		100.99490			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.72031		100.69144			0.00	0	0
Total CLN297 SPOT									0.00	0	0
Total For CLN297									0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.77718		100.74915			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.73623		100.70742			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0
CLN300 On 20/12/2017 Spot Bond				154.78922		154.78922			0.00	0	0
Total CLN300 SPOT									0.00	0	0
Total For CLN300									0.00	0	0
CLN301 On 20/12/2017 Spot Bond				101.32626		101.29882			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				155.36166		155.36166			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				154.09803		154.09803			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				154.09803		154.09803			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN305 On 20/12/2017 Spot Bond				154.94219		154.94219			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				101.93774		101.90938			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			10.99000	98.34758	11.09000	97.92717			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			11.51000	94.89368	11.61000	94.46217			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.70827		100.68054			0.00	0	0
Total CLN316 SPOT									0.00	0	0
Total For CLN316									0.00	0	0
CLN317 On 20/03/2023 Spot Bond				101.03843		101.00901			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				101.89961		101.87180			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.02405		100.00003			0.00	0	0
Total CLN319 SPOT									0.00	0	0
Total For CLN319									0.00	0	0
CLN320 On 30/04/2018 Spot Bond				99.81595		99.78930			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	99.88105	8.80500	99.85728			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.02427		100.00003			0.00	0	0
Total CLN323 SPOT									0.00	0	0
Total For CLN323									0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN324 SPOT									0.00	0	0
Total For CLN324									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN325 On 20/06/2018 Spot Bond				100.96574		100.93836			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				100.98031		100.95252			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				101.03641		101.00705			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				100.98808		100.96007			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				101.06571		101.03553			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN335 On 30/06/2017 Spot Bond				100.70827		100.68054			0.00	0	0
Total CLN335 SPOT									0.00	0	0
Total For CLN335									0.00	0	0
CLN337 On 20/09/2018 Spot Bond				133.42329		133.42329			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0
CLN339 On 28/07/2017 Spot Bond				99.92617		99.90141			0.00	0	0
Total CLN339 SPOT									0.00	0	0
Total For CLN339									0.00	0	0
CLN340 On 20/12/2018 Spot Bond				102.02915		101.99657			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.71177		100.68390			0.00	0	0
Total CLN341 SPOT									0.00	0	0
Total For CLN341									0.00	0	0
CLN343 On 20/12/2023 Spot Bond				101.10417		101.07290			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.88114		100.85613			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0

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 20/12/2023 Spot Bond				101.00921		100.98061			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN345 On 28/07/2017 Spot Bond				99.92681		99.90227			0.00	0	0
Total CLN346 SPOT									0.00	0	0
Total For CLN346									0.00	0	0
CLN346 On 30/06/2017 Spot Bond				100.69428		100.66709			0.00	0	0
Total CLN349 SPOT									0.00	0	0
Total For CLN349									0.00	0	0
CLN349 On 28/10/2018 Spot Bond				99.93074		99.90756			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN353 SPOT									0.00	0	0
Total For CLN353									0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN354 SPOT									0.00	0	0
Total For CLN354									0.00	0	0
CLN354 On 30/04/2018 Spot Bond				99.82898		99.80419			0.00	0	0
Total CLN358 SPOT									0.00	0	0
Total For CLN358									0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.02392		100.00003			0.00	0	0
Total CLN359 SPOT									0.00	0	0
Total For CLN359									0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.85981		100.83541			0.00	0	0
Total CLN360 SPOT									0.00	0	0
Total For CLN360									0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.17000	102.86395	10.27000	102.34414			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.92528		100.89904			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0
CLN363 On 06/08/2023 Spot Bond				102.34803		102.31796			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN365 On 20/03/2024 Spot Bond			12.31000	104.29589	12.41000	103.79760				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				102.43315		102.40197				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			12.34000	104.32263	12.44000	103.85570				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	106.98254	10.02000	106.95364				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.67690		100.65032				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				99.97456		99.94924				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				83.04051		83.05963				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.91311		100.88720				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.92962		100.90325				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.92978		100.90342				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.73414		100.70540				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.51000	102.13168	9.61000	101.78405				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN377 On 30/06/2017 Spot Bond				100.61991		100.59592				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				101.01234		100.98366				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	98.96641	10.98000	98.93766				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.05304	11.00000	101.02364				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				101.02644		100.99735				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.02271		100.00002				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.10000	100.83764	12.20000	100.32761				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				101.11177		101.08029				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.92949		100.90312				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				99.97286		99.94607				0.00	71,000,000	35,500,000
Total CLN387 SPOT										0.00	71,000,000	35,500,000
Total For CLN387										0.00	71,000,000	35,500,000
CLN388 On 20/09/2019 Spot Bond				100.98312		100.95526				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN393 On 20/12/2019 Spot Bond				86.30848		86.30848			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				100.93447		100.90796			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				101.32408		101.29914			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				101.00260		100.97419			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				101.75726		101.72176			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				101.83859		101.81167			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				101.82906		101.80228			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				100.93436		100.90786			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN401 SPOT									0.00	0	0
Total For CLN401									0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.77855		100.75411			0.00	0	120,000,000
Total CLN402 SPOT									0.00	0	120,000,000
Total For CLN402									0.00	0	120,000,000
CLN403 On 30/06/2017 Spot Bond				100.66629		100.64018			0.00	0	0
Total CLN403 SPOT									0.00	0	0
Total For CLN403									0.00	0	0
CLN404 On 21/02/2018 Spot Bond				101.96175		101.93028			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				98.25758		98.25758				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				100.93921		100.91257				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				100.20853		100.17830				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				101.02651		100.99742				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				101.03135		101.00212				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				100.20946		100.17909				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				101.01682		100.98800				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				101.20067		101.16668				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				101.06525		101.03507				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				100.22150		100.18939				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	112.57574	4.00000	112.57574				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				100.97634		100.94616				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				101.11370		101.08215			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	47.52217	7.01000	47.51335			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				101.12337		101.09156			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				99.96597		99.93270			0.00	0	0
Total CLN422 SPOT									0.00	0	0
Total For CLN422									0.00	0	0
CLN423 On 20/12/2020 Spot Bond				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				104.12228		104.08817			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				101.87056		101.84276			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				101.31658		101.27933			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				113.65246		113.65246			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				114.44471		114.44471			0.00	0	0
Total CLN434 SPOT									0.00	0	0
Total For CLN434									0.00	0	0
CLN43(On 30/06/2017 Spot Bond				100.74138		100.71714			0.00	0	0
Total CLN435 SPOT									0.00	0	0
Total For CLN435									0.00	0	0
CLN43(On 20/12/2020 Spot Bond				101.02169		100.99274			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				100.97807		100.95034			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0
CLN43(On 03/02/2021 Spot Bond				99.79507		99.76914			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				115.41678		115.41678			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				101.79662		101.74579			0.00	0	0
Total CLN441 SPOT									0.00	0	0
Total For CLN441									0.00	0	0
CLN44(On 07/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN442 SPOT									0.00	0	0
Total For CLN442									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN444 On 23/05/2021 Spot Bond				101.70294		101.67479			0.00	24,600,000,000	12,300,000,000
Total CLN444 SPOT									0.00	24,600,000,000	12,300,000,000
Total For CLN444									0.00	24,600,000,000	12,300,000,000
CLN445 On 24/05/2021 Spot Bond			10.11000	108.79169	10.21000	108.42637			0.00	0	0
Total CLN445 SPOT									0.00	0	0
Total For CLN445									0.00	0	0
CLN446 On 20/06/2017 Spot Bond				100.59080		100.56894			0.00	0	0
Total CLN446 SPOT									0.00	0	0
Total For CLN446									0.00	0	0
CLN447 On 20/06/2017 Spot Bond				100.71506		100.69401			0.00	0	0
Total CLN447 SPOT									0.00	0	0
Total For CLN447									0.00	0	0
CLN448 On 20/06/2017 Spot Bond				100.63488		100.61331			0.00	0	0
Total CLN448 SPOT									0.00	0	0
Total For CLN448									0.00	0	0
CLN449 On 20/09/2017 Spot Bond				100.69081		100.67143			0.00	0	0
Total CLN449 SPOT									0.00	0	0
Total For CLN449									0.00	0	0
CLN450 On 20/06/2017 Spot Bond				100.71397		100.69394			0.00	0	0
Total CLN450 SPOT									0.00	0	0
Total For CLN450									0.00	0	0
CLN451 On 20/06/2017 Spot Bond				100.68115		100.66205			0.00	0	0
Total CLN451 SPOT									0.00	0	0
Total For CLN451									0.00	0	0
CLN452 On 31/01/2022 Spot Bond			4.08000	136.15454	4.13500	135.78513			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			6.08000	97.71968	6.08000	97.68407			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			5.72000	100.17250	5.72000	100.13695			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				101.65718		101.62928			0.00	25,000,000,000	12,500,000,000
Total CLN455 SPOT									0.00	25,000,000,000	12,500,000,000
Total For CLN455									0.00	25,000,000,000	12,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN456 On 20/12/2021 Spot Bond				101.14483		101.11241				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				101.76752		101.74022				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				101.49432		101.46727				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN459 On 20/06/2017 Spot Bond				100.77467		100.75293				0.00	0	0
Total CLN459 SPOT										0.00	0	0
Total For CLN459										0.00	0	0
CLN460 On 29/11/2021 Spot Bond				101.47913		101.45235				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				101.99831		101.96863				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			10.68000	103.40664	10.78000	103.00533				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				101.52473		101.49953				0.00	844,000,000	422,000,000
Total CLN463 SPOT										0.00	844,000,000	422,000,000
Total For CLN463										0.00	844,000,000	422,000,000
CLN464 On 13/03/2022 Spot Bond			9.92000	101.63068	10.02000	101.22357				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond				101.05234		101.02683				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				100.87183		100.84487				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				100.66373		100.63858				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN468 On 28/03/2020 Spot Bond				100.66405		100.63809			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				100.17523		100.14833			0.00	0	0
Total CLN469 SPOT									0.00	0	0
Total For CLN469									0.00	0	0
CLN55 On 18/04/2028 Spot Bond				203.17541		201.45106			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			9.08500	93.53413	9.18500	92.85937			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.70000	175.86236	8.80000	173.97718			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.70000	176.37345	8.80000	174.50432			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.93466		100.90815			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				100.40606		100.37880			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				100.94437		100.91760			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.02405		100.00003			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.87247		100.84771			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF1: On 20/06/2019 Spot Bond				100.91034		100.88452			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				101.39157		101.36596			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.91028		100.88446			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				100.94407		100.91729			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				101.94705		101.91935			0.00	0	10,000,000
Total COH001 SPOT									0.00	0	10,000,000
Total For COH001									0.00	0	10,000,000
COH00 On 15/04/2019 Spot Bond				100.19357		100.16574			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			8.65500	103.82818	8.68000	103.77785		10,386,000,000,000.00	1,200,000,000	1,200,000,000	
Total COJ04 SPOT								10,386,000,000,000.00	1,200,000,000	1,200,000,000	
Total For COJ04								10,386,000,000,000.00	1,200,000,000	1,200,000,000	
COJ05 On 05/06/2023 Spot Bond			9.43500	117.35110	9.53500	116.82922		0.00	0	1,000,000,000	
Total COJ05 SPOT								0.00	0	1,000,000,000	
Total For COJ05								0.00	0	1,000,000,000	
COJ07 On 23/03/2021 Spot Bond			9.72000	104.32916	9.82000	103.97682		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			10.73000	108.03241	10.83000	107.41285		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			10.06000	104.40816	10.16000	103.87931		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			10.23500	95.61929	10.33500	95.17085		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COT02 On 03/04/2028 Spot Bond			11.41000	93.14340	11.51000	92.53421			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.43000	91.41766	11.53000	90.82581			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL01L On 12/12/2019 Spot Bond			100.00000	17.47306	100.00000	17.43073			0.00	0	0
Total CPL01U SPOT									0.00	0	0
Total For CPL01U									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	17.52391	100.00000	17.48146			0.00	0	0
Total CPL02U SPOT									0.00	0	0
Total For CPL02U									0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	30.22088	100.00000	30.14767			0.00	0	0
Total CPL03U SPOT									0.00	0	0
Total For CPL03U									0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	31.69750	100.00000	33.58135			0.00	0	0
Total CPL05U SPOT									0.00	0	0
Total For CPL05U									0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	31.27998	100.00000	31.20420			0.00	0	0
Total CPL06U SPOT									0.00	0	0
Total For CPL06U									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.48500	100.31928	11.58500	99.65851			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
DEN38L On 10/06/2018 Spot Bond			100.00000	42.59278	100.00000	42.48959			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DEN39U On 10/06/2018 Spot Bond			100.00000	36.63574	100.00000	36.54699			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	43.12496	100.00000	43.02049			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			8.23000	99.89373	8.25500	99.86155			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	100.46552	6.86000	100.44719			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				101.29608		101.27257			0.00	0	0
Total DENG64 SPOT									0.00	0	0
Total For DENG64									0.00	0	0
DENG6 On 22/09/2017 Spot Bond				100.78294		100.75967			0.00	0	0
Total DENG65 SPOT									0.00	0	0
Total For DENG65									0.00	0	0
DENG6 On 05/05/2017 Spot Bond				99.78893		99.76782			0.00	0	0
Total DENG66 SPOT									0.00	0	0
Total For DENG66									0.00	0	0
DENG6 On 29/08/2017 Spot Bond				101.31925		101.29574			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				101.22657		101.20307			0.00	0	0
Total DENG68 SPOT									0.00	0	0
Total For DENG68									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.39481		100.36831			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	84.87004	100.00000	84.67715			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	84.87004	100.00000	84.67715			0.00	0	0
Total DLTB03/JIBAR SPOT									0.00	0	0
Total For DLTB03/JIBAR									0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	98.01762	100.00000	99.34903			0.00	0	0
Total DNG60U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DNG60U									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				101.17695		101.14364			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.03617		99.99948			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				68.08605		68.02591			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.28000	102.30911	9.38000	101.94775			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			8.75500	103.67192	8.85500	103.40202			0.00	0	406,600,000
Total DV22 SPOT									0.00	0	406,600,000
Total For DV22									0.00	0	406,600,000
DV22/R On 07/02/2020 Spot Bond			100.00000	20.67516	100.00000	20.62890			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			9.70000	102.86359	9.80000	102.39570		63,209,080,000.00	6,516,400	164,000,000	
Total DV23 SPOT								63,209,080,000.00	6,516,400	164,000,000	
Total For DV23								63,209,080,000.00	6,516,400	164,000,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.15012	100.00000	12.12294		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.15012	100.00000	12.12294		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			9.77000	101.34847	9.87000	100.83475		0.00	0	2,300,000	
Total DV24 SPOT								0.00	0	2,300,000	
Total For DV24								0.00	0	2,300,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.74018	9.69000	101.71360		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.74018	9.69000	101.71360		0.00	0	0	
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			10.95500	96.21857	11.05500	95.56509		0.00	0	696,666,700	
Total DV29 SPOT								0.00	0	696,666,700	
Total For DV29								0.00	0	696,666,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV29/R On 18/02/2029 Spot Bond			10.10000	101.81268	10.10000	101.78497			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.81268	10.10000	101.78497			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				101.30624		101.28412			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				101.37226		101.34832			0.00	0	42,000,000
Total DVC028 SPOT									0.00	0	42,000,000
Total For DVC028									0.00	0	42,000,000
DVC25 On 29/08/2017 Spot Bond				101.33221		101.30940			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				101.28913		101.26579			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				100.56530		100.54125			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				101.79342		101.76876			0.00	0	31,000,000
Total DVF19 SPOT									0.00	0	31,000,000
Total For DVF19									0.00	0	31,000,000
DVF20 On 29/11/2019 Spot Bond				101.35759		101.33302			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20 On 28/03/2020 Spot Bond				100.66994		100.64546			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				101.40618		101.38072			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond				100.69269		100.66740			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			8.42500	117.31010	8.52500	116.97768			0.00	0	21,000,000
Total E170 SPOT									0.00	0	21,000,000

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 E170										0.00	0	21,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	22.35573	100.00000	22.30571				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			9.16500	102.28828	9.26500	102.01284				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			9.32000	102.75065	9.42000	102.33637				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			9.71000	102.29999	9.81000	101.77733				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			3.39000	104.09895	3.39000	104.06874				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				99.89871		99.86514				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFS0A1 SPOT										0.00	0	0
Total For EFS0A1										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				99.91914		99.89222				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	16.43822	100.00000	16.39751				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			2.97000	101.38242	2.97000	101.35398				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	113.46918	2.25000	113.43957				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.95000	126.62523	2.97000	126.34925			1,593,000,000,000.00	540,000,000	540,000,000
Total EL28 SPOT									1,593,000,000,000.00	540,000,000	540,000,000
Total For EL28									1,593,000,000,000.00	540,000,000	540,000,000
EL29 On 19/11/2029 Spot Bond			2.95000	114.97679	2.97000	114.69484			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			2.96000	113.71038	2.98000	113.42435			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			2.98000	105.93363	2.98000	105.90394			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			2.96000	101.99118	2.96000	101.96259			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	113.46918	2.25000	113.43957			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			9.41000	105.67271	9.51000	105.36516			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			9.39000	105.52904	9.49000	105.17568			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			10.48000	97.65576	10.58000	97.14776			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.74000	98.02327	10.84000	97.63641			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			11.00500	98.81748	11.10500	98.38510			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			10.58000	102.40146	10.68000	102.06538			0.00	0	0
Total EMM06 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				101.38061		101.35562				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				101.93302		101.90838				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				101.55139		101.52602				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				101.33853		101.31331				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				101.08938		101.06362				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				100.62403		100.59955				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				101.93567		101.91068				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 01/09/2018 Spot Bond			100.00000	37.44426	100.00000	37.35355				0.00	0	0
Total EPF011U SPOT										0.00	0	0
Total For EPF011U										0.00	0	0
EPF021 On 01/09/2019 Spot Bond			100.00000	15.33717	100.00000	15.30001				0.00	0	0
Total EPF021U SPOT										0.00	0	0
Total For EPF021U										0.00	0	0
EPFC27 On 06/09/2017 Spot Bond				101.17918		101.15513				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC28 On 04/05/2017 Spot Bond				99.80087		99.77880				0.00	0	0
Total EPFC28 SPOT										0.00	0	0
Total For EPFC28										0.00	0	0
EPFC29 On 06/11/2017 Spot Bond				101.82649		101.80324				0.00	0	0
Total EPFC29 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPFC29										0.00	0	0
EPFC3 On 02/03/2018 Spot Bond				101.32750		101.30326				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				101.14041		101.11760				0.00	0	0
Total EPFC31 SPOT										0.00	0	0
Total For EPFC31										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				99.99908		99.97158				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS05 On 25/04/2017 Spot Bond			100.00000	100.00000	100.00000	99.72677				0.00	0	0
Total EQS05/JIBAR SPOT										0.00	0	0
Total For EQS05/JIBAR										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				96.27296		96.24122				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			12.45500	97.03884	12.51500	96.95543				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				99.09416		99.06593				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	41.03513	100.00000	40.93464				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	41.12362	100.00000	41.02290				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				101.69454		101.66836				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				101.72836		101.70206				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/11/2025 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 ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				101.78572		101.75816				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				101.90973		101.88063				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	107.31900	10.00000	107.29100				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				101.63090		101.60567				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				101.61078		101.58586				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				101.56699		101.54273				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				101.87670		101.85187				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				101.69280		101.66664				0.00	0	0

Contract 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 17/11/2025 Spot Bond				102.14335		102.11758			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				101.67630		101.65039			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			8.28500	101.02015	8.34500	100.94150		132,560,000,000,000.00	16,000,000,000	40,890,400,000	
Total ES18 SPOT								12,560,000,000,000.00	16,000,000,000	40,890,400,000	
Total For ES18								12,560,000,000,000.00	16,000,000,000	40,890,400,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	100.12360	9.25000	100.09887		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			9.04000	106.69162	9.14000	106.21371		2,289,479,440,000.00	253,261,000	184,370,400	
Total ES23 SPOT								2,289,479,440,000.00	253,261,000	184,370,400	
Total For ES23								2,289,479,440,000.00	253,261,000	184,370,400	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.45569	10.00000	102.42809		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			9.78000	89.15534	9.88000	88.59131		15,816,282,504,000.00	1,617,206,800	12,630,700,000	
Total ES26 SPOT								15,816,282,504,000.00	1,617,206,800	12,630,700,000	
Total For ES26								15,816,282,504,000.00	1,617,206,800	12,630,700,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.48505	7.85000	100.46391		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			10.58000	77.08117	10.68500	76.40220		10,794,627,996,000.00	1,020,286,200	56,758,900,000	
Total ES33 SPOT								10,794,627,996,000.00	1,020,286,200	56,758,900,000	
Total For ES33								10,794,627,996,000.00	1,020,286,200	56,758,900,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.82369	7.50000	100.80352		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			10.76500	80.48937	10.86500	79.75520		101,042,443,000.00	9,386,200	15,915,993,100	
Total ES42 SPOT								101,042,443,000.00	9,386,200	15,915,993,100	
Total For ES42								101,042,443,000.00	9,386,200	15,915,993,100	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.00000	8.50000	99.97713		0.00	0	0	

Contract 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
EXX01 On 19/05/2017 Spot Bond				101.61628		101.59119				0.00	0	0
Total EXX01 SPOT										0.00	0	0
Total For EXX01										0.00	0	0
EXX02 On 19/05/2019 Spot Bond				99.88364		99.85641				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				100.91742		100.89146				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				100.94637		100.91959				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	32.26860	100.00000	32.18781				0.00	0	0
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2018 Spot Bond			100.00000	32.34856	100.00000	32.26756				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2018 Spot Bond			100.00000	32.45032	100.00000	32.36906				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2018 Spot Bond			100.00000	32.55207	100.00000	32.47056				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	14.25997	100.00000	14.22426				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	11.31772	100.00000	11.28938				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				101.56792		101.54281				0.00	0	23,000,000
Total FIFB04 SPOT										0.00	0	23,000,000
Total For FIFB04										0.00	0	23,000,000
FIFB06 On 25/08/2017 Spot Bond				101.40667		101.38260				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				101.41258		101.38745				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				101.41672		101.39102				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				100.73432		100.70838				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				101.41414		101.38821				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				101.87960		101.85470				0.00	0	55,000,000
Total FIFB11 SPOT										0.00	0	55,000,000
Total For FIFB11										0.00	0	55,000,000
FIFB12 On 13/08/2020 Spot Bond				101.79160		101.76578				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	5.75944	100.00000	5.74766				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	0.44355	100.00000	0.44243				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	0.44355	100.00000	0.44243				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	12.97546	100.00000	12.94297				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	12.63897	100.00000	12.60732				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4U On 15/09/2023 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 FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.28000	101.72543	9.34000	101.61036		11,692,800,000,000.00	1,260,000,000	990,000,000	
Total FRB05 SPOT								11,692,800,000,000.00	1,260,000,000	990,000,000	
Total For FRB05								11,692,800,000,000.00	1,260,000,000	990,000,000	
FRB09 On 10/06/2017 Spot Bond				101.05281		101.03058		0.00	0	0	
Total FRB09 SPOT								0.00	0	0	
Total For FRB09								0.00	0	0	
FRB11 On 11/12/2022 Spot Bond				102.00657		101.98108		0.00	0	0	
Total FRB11 SPOT								0.00	0	0	
Total For FRB11								0.00	0	0	
FRB12 On 02/06/2024 Spot Bond				102.66399		102.63741		0.00	0	0	
Total FRB12 SPOT								0.00	0	0	
Total For FRB12								0.00	0	0	
FRB13 On 02/06/2026 Spot Bond				97.48230		97.46096		0.00	0	0	
Total FRB13 SPOT								0.00	0	0	
Total For FRB13								0.00	0	0	
FRB14 On 02/06/2026 Spot Bond			10.71000	101.62521	10.81000	101.27587		0.00	0	0	
Total FRB14 SPOT								0.00	0	0	
Total For FRB14								0.00	0	0	
FRB15 On 06/03/2025 Spot Bond				103.34044		103.30905		0.00	0	50,000,000	
Total FRB15 SPOT								0.00	0	50,000,000	
Total For FRB15								0.00	0	50,000,000	
FRB16 On 08/07/2025 Spot Bond				100.31853		100.28830		0.00	0	0	
Total FRB16 SPOT								0.00	0	0	
Total For FRB16								0.00	0	0	
FRB17 On 08/01/2027 Spot Bond				100.45801		100.42726		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	11.37942	100.00000	11.35155			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2026 Spot Bond				100.69272		100.66062			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			11.41000	103.28114	11.51000	102.93217			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2026 Spot Bond				101.81908		101.78523			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				101.84431		101.81323			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				101.48703		101.45555			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			10.25500	106.68646	10.31500	106.56598			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				103.18498		103.15798			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.16000	141.76186	3.21500	141.37861			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			3.51000	277.62147	3.53000	277.23454			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			3.63000	115.86539	3.63000	115.83081		2,032,800,000,000.00	560,000,000	560,000,000	
Total FRBI25 SPOT								2,032,800,000,000.00	560,000,000	560,000,000	
Total For FRBI25								2,032,800,000,000.00	560,000,000	560,000,000	
FRBI28 On 31/03/2028 Spot Bond			3.87000	158.16259	3.89000	157.82119		1,548,000,000,000.00	400,000,000	400,000,000	

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 FRBI28 SPOT									1,548,000,000,000.00	400,000,000	400,000,000
Total For FRBI28									1,548,000,000,000.00	400,000,000	400,000,000
FRBI33 On 07/12/2033 Spot Bond			4.07000	194.00092	4.07000	193.94082			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			4.14000	88.64387	4.14000	88.61631			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			4.15000	91.81958	4.16000	91.60803			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.93000	72.87749	8.93000	72.87749			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			10.05000	47.91472	10.05000	47.91472			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			10.08000	47.26994	10.08000	47.26994			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC05U On 13/10/2018 Spot Bond			100.00000	40.02451	100.00000	39.92648			0.00	0	0
Total FRC05U SPOT									0.00	0	0
Total For FRC05U									0.00	0	0
FRC06U On 31/12/2017 Spot Bond			100.00000	59.41790	100.00000	59.27238			0.00	0	0
Total FRC06U SPOT									0.00	0	0
Total For FRC06U									0.00	0	0
FRC107 On 03/06/2021 Spot Bond				101.68539		101.65300			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC109 On 20/06/2017 Spot Bond				101.07542		101.04496			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.94923		100.92232			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC113 On 20/06/2017 Spot Bond				101.02885		100.99971			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				101.01236		100.98367				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 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 FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				101.28328		101.24698				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 On 20/09/2017 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 FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14(On 20/09/2017 Spot Bond			100.09221	88.64444	100.09221	88.43570				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.93166		100.90523				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				103.73373		103.72090				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15(On 20/09/2017 Spot Bond				101.00932		100.98072				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15(On 20/09/2017 Spot Bond			5.76400	98.00000	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				101.01906		100.99019				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.94237		100.91565				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.96859		100.94113				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				101.22538		101.19070				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16:On 20/12/2017 Spot Bond				100.95402		100.92697				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16:On 14/12/2018 Spot Bond			13.22500	80.82820	13.22500	80.79963				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.90750		100.88176				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				100.90847		100.88270				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				101.25961		101.22399				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				100.90014		100.87331				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			4.17500	111.52124	4.17500	111.48630				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				100.97837		100.95064				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				100.97837		100.95064				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				101.70494		101.67762				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17:On 30/06/2017 Spot Bond				100.70827		100.68054				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.97837		100.95064				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174: On 20/09/2018 Spot Bond				100.92972		100.90335				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176: On 20/09/2018 Spot Bond				100.91126		100.88540				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177: On 06/08/2023 Spot Bond				102.32675		102.29696				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178: On 20/09/2020 Spot Bond				101.04298		101.01342				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				108.87335		107.96833				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				104.27654		104.24614				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				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184: On 20/12/2018 Spot Bond				101.17605		101.14276				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				100.96873		100.94128				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				100.96873		100.94128				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				100.56948		100.54334				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	107.31900	10.00000	107.29100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 20/06/2024 Spot Bond				101.01498		100.98622				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 06/05/2017 Spot Bond				102.05013		102.02395				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	101.91874	8.75000	101.89438				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				101.51408		101.48715				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	13.47917	100.00000	13.44651				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	12.63649	100.00000	12.60588				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				103.21181		103.17673				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	19.38168	100.00000	19.33472				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.99771		100.96944				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	100.92994	100.00000	100.65418				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				101.97145		101.94599				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	13.06112	100.00000	13.02947				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC214 On 07/11/2017 Spot Bond			100.00000	67.35938	100.00000	67.19071			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC215 On 07/11/2019 Spot Bond				101.97141		101.94595			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	67.34162	100.00000	67.17299			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC217 On 07/11/2017 Spot Bond				101.96723		101.94181			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC218 On 07/11/2017 Spot Bond				101.88102		101.85674			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC219 On 04/11/2019 Spot Bond				102.00542		101.98019			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC220 On 04/11/2017 Spot Bond				101.89872		101.87488			0.00	0	0
Total FRC220 SPOT									0.00	0	0
Total For FRC220									0.00	0	0
FRC221 On 31/01/2022 Spot Bond			3.49000	139.72037	3.54500	139.34216			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC222 On 20/05/2020 Spot Bond				101.64486		101.61892			0.00	0	0
Total FRC222 SPOT									0.00	0	0
Total For FRC222									0.00	0	0
FRC230 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0
FRC231 On 25/06/2018 Spot Bond				100.71636		100.69107			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0
FRC233 On 31/01/2022 Spot Bond			4.35000	134.55789	4.40500	134.19244			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC23 On 20/12/2020 Spot Bond				101.41007		101.37018			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC235 SPOT									0.00	0	0
Total For FRC235									0.00	0	0
FRC23 On 08/02/2020 Spot Bond				112.58725		112.32948			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				114.33710		111.87726			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				113.19874		112.94024			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				115.20636		113.00593			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				114.41453		112.87336			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC24 On 08/02/2020 Spot Bond				112.52795		112.26505			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0
FRC24 On 08/02/2020 Spot Bond				112.08115		111.82017			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				100.31960		100.16846			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC24 On 08/02/2020 Spot Bond				112.41122		112.19423			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				100.31650		100.16583			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC24(On 19/10/2020 Spot Bond				100.25556		100.11430			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				112.08920		111.84650			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC24(On 08/02/2020 Spot Bond				100.38582		100.16277			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				112.64840		110.72415			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				93.45991		91.02067			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				102.09879		102.06854			0.00	0	0
Total FRC251 SPOT									0.00	0	0
Total For FRC251									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				101.23216		101.20488			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				99.92609		99.90131			0.00	0	0
Total FRC61 SPOT									0.00	0	0
Total For FRC61									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.02000	136.51231	4.07500	136.14203			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			4.07000	136.21410	4.12500	135.84453			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			4.05000	136.33329	4.10500	135.96344			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				99.91793		99.89042			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD01: On 31/10/2020 Spot Bond				99.90659		102.70077			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	28.80326	100.00000	28.73349			0.00	0	0
Total FRD011U SPOT									0.00	0	0
Total For FRD011U									0.00	0	0
FRD091 On 26/06/2017 Spot Bond			100.00000	87.01296	100.00000	86.80966			0.00	0	0
Total FRD091U SPOT									0.00	0	0
Total For FRD091U									0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	17.93736	100.00000	17.89343			0.00	0	0
Total FRD131U SPOT									0.00	0	0
Total For FRD131U									0.00	0	0
FRD151 On 31/12/2021 Spot Bond			100.00000	12.63056	100.00000	12.59962			0.00	0	0
Total FRD151U SPOT									0.00	0	0
Total For FRD151U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.00000	83.33110	4.00000	83.30554			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			4.10000	96.84658	4.10000	96.81645			0.00	0	2,800,000,000
Total FRI38 SPOT									0.00	0	2,800,000,000
Total For FRI38									0.00	0	2,800,000,000
FRJ18 On 21/02/2018 Spot Bond				102.07908		102.04824			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.62864		100.60464			0.00	400,000,000	400,000,000
Total FRJ19 SPOT									0.00	400,000,000	400,000,000
Total For FRJ19									0.00	400,000,000	400,000,000
FRJ20 On 20/09/2020 Spot Bond				100.04038		100.01754			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				100.21213		100.18927			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				101.43762		101.41214			0.00	0	55,000,000
Total FRJ22 SPOT									0.00	0	55,000,000
Total For FRJ22									0.00	0	55,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ25 On 09/03/2025 Spot Bond				102.15396		102.12447			0.00	150,000,000	150,000,000
Total FRJ25 SPOT									0.00	150,000,000	150,000,000
Total For FRJ25									0.00	150,000,000	150,000,000
FRJ27 On 25/01/2027 Spot Bond				99.99972		99.97585			0.00	300,000,000	150,000,000
Total FRJ27 SPOT									0.00	300,000,000	150,000,000
Total For FRJ27									0.00	300,000,000	150,000,000
FRS011 On 13/05/2021 Spot Bond			100.00000	6.03710	100.00000	6.02549			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	6.03710	100.00000	6.02549			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			2.48800	109.91012	2.49800	109.59374			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			2.82000	118.57370	2.82000	118.54092			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			10.38000	100.05632	10.38000	100.02816			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			10.38000	100.05632	10.38000	100.02816			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.96000	115.92919	2.96000	115.89670			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			3.08000	219.25362	3.08000	219.19157			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			2.93000	116.48987	2.93000	116.45733		380,900,000,000.00		130,000,000	130,000,000
Total FRS110 SPOT								380,900,000,000.00		130,000,000	130,000,000
Total For FRS110								380,900,000,000.00		130,000,000	130,000,000
FRS112 On 07/12/2033 Spot Bond			3.11000	218.43089	3.11000	218.36888			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS113 On 29/04/2019 Spot Bond				99.91454		102.52712			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			3.43000	117.50711	3.43000	117.47268			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			3.12500	112.90266	3.12500	112.87051			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			3.12500	112.90266	3.12500	112.87051			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			3.23000	215.17753	3.23000	215.11575			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			3.28000	213.83953	3.28000	213.77786			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			2.96000	106.34330	2.96000	106.31350			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			3.31000	213.04164	3.31000	212.98002			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.03500	97.82662	4.03500	97.79634			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			3.61000	162.03392	3.63000	161.68420			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			3.85000	100.68313	3.85000	100.65248			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			3.60000	162.18496	3.62000	161.83493			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS13(On 11/11/2015 Spot Bond				113.32055					0.00	0	0
FRS13(On 11/08/2017 Spot Bond			100.00000	80.48520	100.00000	80.31540			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS13(On 31/03/2028 Spot Bond			3.66000	161.28104	3.68000	160.93295			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13(On 07/12/2033 Spot Bond			3.82000	200.02264	3.82000	199.96202			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13(On 24/03/2020 Spot Bond				94.99978		94.59130			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			3.78000	101.79047	3.78000	101.75967			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			4.03500	97.82662	4.03500	97.79634			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			3.56000	105.36856	3.56000	105.33731			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS13(On 31/03/2028 Spot Bond			3.47000	164.16349	3.49000	163.80922			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS13(On 07/12/2033 Spot Bond			3.59000	205.76864	3.59000	205.70756			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS14(On 31/03/2028 Spot Bond			3.60000	162.18496	3.62000	161.83493			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS14(On 31/03/2028 Spot Bond			3.60000	162.18496	3.62000	161.83493			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14(On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS144 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS144										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			3.89000	157.86924	3.91000	157.52846				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			3.73000	115.05421	3.73000	115.01957				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			3.19000	141.57485	3.24500	141.19207				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 06/05/2021 Spot Bond				106.76000		109.00000				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			3.95000	156.99290	3.97000	156.65400				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			3.99000	156.41176	4.01000	156.07414				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			3.70000	115.29689	3.70000	115.26227				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			3.96000	156.84738	3.98000	156.50882				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			4.00000	156.26687	4.02000	155.92956				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 08/08/2017 Spot Bond				101.70732		101.68505				0.00	0	0
Total FRS154 SPOT										0.00	0	0
Total For FRS154										0.00	0	0
FRS154 On 19/09/2017 Spot Bond				100.80866		100.78571				0.00	0	0
Total FRS155 SPOT										0.00	0	0
Total For FRS155										0.00	0	0
FRS155 On 03/10/2017 Spot Bond				100.50003		100.47705				0.00	0	0
Total FRS156 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS156										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.87000	287.60131	2.89000	287.20315				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			2.76000	289.35979	2.78000	288.95965				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			3.48000	278.07986	3.50000	277.69240				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.15000	141.82425	3.20500	141.44086				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				99.93000		99.90655				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			2.68000	144.79310	2.73500	144.40241				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				101.96263		101.93795				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			2.80000	114.82028	2.80000	114.78861				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	92.86616	104.97509	92.62476				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	91.26292	101.07593	91.04039				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	89.21308	100.44759	88.99779				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	89.68579	100.76967	89.47083				0.00	0	0
Total FRS76 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS76									0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									0.00	0	0
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.60000	119.79047	2.60000	119.75812			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS82 SPOT									0.00	0	0
Total For FRS82									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.89000	122.07199	2.89000	122.03802			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				99.60241		99.60131			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			2.92000	121.81322	2.92000	121.77923			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			3.67000	275.19206	3.69000	274.80786		110,100,000,000.00		30,000,000	30,000,000
Total FRS90 SPOT								110,100,000,000.00		30,000,000	30,000,000
Total For FRS90								110,100,000,000.00		30,000,000	30,000,000
FRS94 On 08/08/2018 Spot Bond				101.87336		101.84887			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				101.43588		101.41033			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.89500	101.12218	7.93000	101.08743			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			8.20500	102.40832	8.26500	102.32990			0.00	0	0
Total FRX18 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.46500	105.20014	8.56500	104.94880			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.71000	100.67977	8.81000	100.36490			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.40000	93.86547	9.50000	93.42108			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.63000	109.94638	9.74000	109.31249			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.02000	97.48336	10.12000	96.87092			0.00	0	650,400,000
Total FRX26 SPOT									0.00	0	650,400,000
Total For FRX26									0.00	0	650,400,000
FRX27 On 07/03/2027 Spot Bond			10.03000	102.32040	10.13000	101.67391			0.00	0	240,300,000
Total FRX27 SPOT									0.00	0	240,300,000
Total For FRX27									0.00	0	240,300,000
FRX30 On 31/01/2030 Spot Bond			10.34500	98.06701	10.47000	97.19587			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.43500	94.86130	10.56500	93.94669		28,049,280,000,000.00	2,688,000,000	5,841,300,000	
Total FRX31 SPOT								28,049,280,000,000.00	2,688,000,000	5,841,300,000	
Total For FRX31								28,049,280,000,000.00	2,688,000,000	5,841,300,000	
FRX32 On 31/03/2032 Spot Bond			10.35000	101.98152	10.48000	100.97329			0.00	0	286,100,000
Total FRX32 SPOT									0.00	0	286,100,000
Total For FRX32									0.00	0	286,100,000
FRX45 On 14/04/2045 Spot Bond			11.08500	73.76542	11.21500	72.90050			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.83740		100.81362			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.92728		100.90291			0.00	1,739,826,200	869,913,100
Total FS1A5 SPOT									0.00	1,739,826,200	869,913,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS1A5										0.00	1,739,826,200	869,913,100
FS1B1 On 20/03/2038 Spot Bond				101.22807		101.20297				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.92972		100.90335				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				101.05588		101.02597				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				101.40632		101.38292				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				101.43046		101.40653				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				101.56639		101.54169				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				101.60993		101.58454				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				101.80143		101.77300				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	10.08505	100.00000	10.05979				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	1.69199	100.00000	1.68775				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				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 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	55.87162	100.00000	55.73627				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	9.37370	100.00000	9.35099				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	1.57265	100.00000	1.56884				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				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	21.23023	100.00000	21.17823				0.00	0	0
Total FS5A1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	3.56184	100.00000	3.55312				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	0.59758	100.00000	0.59611				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/02/2021 Spot Bond			100.00000	3.56184	100.00000	3.55312				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	3.56184	100.00000	3.55312				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/02/2021 Spot Bond			100.00000	3.56184	100.00000	3.55312				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/02/2021 Spot Bond			100.00000	3.56184	100.00000	3.55312				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	3.56184	100.00000	3.55312				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				100.18596		100.15920				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.50382		101.48052				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.38163		101.35716				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.39713		101.37238				0.00	0	0
Total GH31A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GH31A3									0.00	0	0
GH31B On 25/02/2042 Spot Bond				101.49783		101.47129			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2042 Spot Bond				101.62169		101.59295			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2042 Spot Bond				101.69906		101.66894			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT40 On 06/06/2017 Spot Bond				101.15027		101.12897			0.00	0	65,000,000
Total GPT40 SPOT									0.00	0	65,000,000
Total For GPT40									0.00	0	65,000,000
GRB01 On 08/12/2019 Spot Bond			100.00000	17.38667	100.00000	17.34455			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	61.59687	100.00000	61.44765			0.00	0	0
Total GRB02U SPOT									0.00	0	0
Total For GRB02U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	30.61822	100.00000	30.54405			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	15.10259	100.00000	15.06477			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	23.57257	100.00000	23.51547			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	15.65559	100.00000	15.61766			0.00	0	0
Total GRB06U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	3.66546	100.00000	3.65850				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB10 On 31/07/2017 Spot Bond			100.00000	79.00433	100.00000	78.83369				0.00	0	0
Total GRB10U SPOT										0.00	0	0
Total For GRB10U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	58.64732	100.00000	58.53605				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	39.90439	100.00000	39.86008				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	29.32366	100.00000	29.26802				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	17.73528	100.00000	17.71559				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	14.66183	100.00000	14.63401				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	7.88235	100.00000	7.87360				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	7.35881	100.00000	7.34485				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	3.50716	100.00000	3.50327				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	3.66546	100.00000	3.65850				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	16.71876	100.00000	16.66572				0.00	0	0
Total GRB20U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	12.03584	100.00000	11.99767				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	9.61212	100.00000	9.58163				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.21376		100.19204				0.00	0	158,148,400
Total GRH1A3 SPOT										0.00	0	158,148,400
Total For GRH1A3										0.00	0	158,148,400
GRH1B On 25/10/2017 Spot Bond				99.99995		99.97614				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				99.99993		99.97478				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				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				101.32831		101.30451				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				101.97798		101.95120				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				100.77778		100.75288				0.00	0	0
Total GRT08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.54310		100.51867				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				101.74135		101.71622				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				101.75219		101.72648				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/03/2020 Spot Bond				101.14148		101.11563				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				100.17231		100.14748				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				101.04873		101.02309				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.30254		100.27757				0.00	0	17,000,000
Total GRT15 SPOT										0.00	0	17,000,000
Total For GRT15										0.00	0	17,000,000
GRT16 On 17/10/2021 Spot Bond				100.17692		100.15139				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			9.64000	102.63253	9.74000	102.12643				0.00	0	149,800,000
Total GRT17 SPOT										0.00	0	149,800,000
Total For GRT17										0.00	0	149,800,000
GRT18 On 13/03/2020 Spot Bond				101.04190		101.01724				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				101.27297		101.24706				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				100.83348		100.80745				0.00	0	0
Total GRT20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.23000	98.37730	10.33000	97.87033				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				114.09589		114.06233				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HC1M2 On 30/08/2017 Spot Bond				109.14384		109.10959				0.00	0	0
Total HC1M2 SPOT										0.00	0	0
Total For HC1M2										0.00	0	0
HC1M3 On 30/04/2017 Spot Bond				99.82117		99.79567				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				100.48713		100.46253				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0
HC3T1 On 28/03/2019 Spot Bond				100.70782		100.68198				0.00	0	0
Total HC3T1 SPOT										0.00	0	0
Total For HC3T1										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				100.97558		100.95155				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	18.17752	100.00000	18.13200				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				101.05409		101.02913				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				99.84092		99.81787				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				98.92610		98.90304				0.00	0	0
Total HILB04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.35420		100.32873				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				100.35771		100.33198				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				100.36191		100.33588				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	8.76095	100.00000	8.73950				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	8.76095	100.00000	8.73950				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.29373	100.00000	9.27097				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	9.29373	100.00000	9.27097				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	9.97874	100.00000	9.95430				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	9.97874	100.00000	9.95430				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	10.81597	100.00000	10.78948				0.00	0	0
Total HM1E4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HM1E4U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.31900	10.00000	107.29100			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				101.78402		101.75587			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				101.87782		101.85277			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				100.20114		100.17223			0.00	0	0
Total HPF08 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.18203		100.15628				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				101.57784		101.55344				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			8.40500	106.01246	8.50500	105.70110				0.00	0	4,890,000,000
Total HWAY20 SPOT										0.00	0	4,890,000,000
Total For HWAY20										0.00	0	4,890,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	18.14439	100.00000	18.10378				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			2.91000	286.96506	2.93000	286.56759				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			2.62000	297.41860	2.64000	296.96571				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			2.90000	100.09581	2.90000	100.06804				0.00	0	0
Total HWAY33 SPOT										0.00	0	0
Total For HWAY33										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.50000	92.24581	10.60500	91.45891				0.00	0	3,116,000,000
Total HWAY34 SPOT										0.00	0	3,116,000,000
Total For HWAY34										0.00	0	3,116,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.16520	100.00000	11.14021				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			10.49000	92.12222	10.59500	91.32158				0.00	0	468,000,000
Total HWAY35 SPOT										0.00	0	468,000,000
Total For HWAY35										0.00	0	468,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.16516	100.00000	11.14017				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				100.17163		100.14691				0.00	0	0
Total HWF08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				100.93935		100.91454			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	22.50063	100.00000	22.44612			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	107.31900	10.00000	107.29100			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			2.28000	127.46985	2.28000	127.43651		40,242,000,000,000.00	17,650,000,000	71,749,300,000	
Total I2025 SPOT								10,242,000,000,000.00	17,650,000,000	71,749,300,000	
Total For I2025								10,242,000,000,000.00	17,650,000,000	71,749,300,000	
I2029 On 31/03/2029 Spot Bond			2.28000	99.29322	2.28000	99.26731		76,608,000,000.00	33,600,000	18,071,842,500	
Total I2029 SPOT								76,608,000,000.00	33,600,000	18,071,842,500	
Total For I2029								76,608,000,000.00	33,600,000	18,071,842,500	
I2033 On 28/02/2033 Spot Bond			2.27000	104.88431	2.27000	104.85699		25,070,255,458,000.00	11,044,165,400	43,377,965,400	
Total I2033 SPOT								15,070,255,458,000.00	11,044,165,400	43,377,965,400	
Total For I2033								15,070,255,458,000.00	11,044,165,400	43,377,965,400	
I2038 On 31/01/2038 Spot Bond			2.20000	131.18579	2.20000	131.15173		63,360,000,000,000.00	28,800,000,000	200,922,800,000	
Total I2038 SPOT								13,360,000,000,000.00	28,800,000,000	200,922,800,000	
Total For I2038								13,360,000,000,000.00	28,800,000,000	200,922,800,000	
I2046 On 31/03/2046 Spot Bond			2.30000	127.33845	2.30000	127.30516		77,633,740,000,000.00	33,753,800,000	108,321,490,000	
Total I2046 SPOT								17,633,740,000,000.00	33,753,800,000	108,321,490,000	
Total For I2046								17,633,740,000,000.00	33,753,800,000	108,321,490,000	
I2050 On 31/12/2050 Spot Bond			2.30000	136.38347	2.31000	136.03728		0.00	0	86,614,704,100	
Total I2050 SPOT								0.00	0	86,614,704,100	
Total For I2050								0.00	0	86,614,704,100	
IBL22 On 15/03/2018 Spot Bond			8.45500	102.38314	8.48000	102.33880		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			2.75000	144.34642	2.80500	143.95682		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			8.57500	100.70842	8.60000	100.66314		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
IBL42 On 15/06/2017 Spot Bond				101.15770		101.13567				0.00	0	0
Total IBL42 SPOT										0.00	0	0
Total For IBL42										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	107.31900	10.00000	107.29100				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			8.88500	101.39256	8.94500	101.27838				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			9.18500	97.41143	9.28500	97.15777				0.00	0	27,200,000
Total IBL46 SPOT										0.00	0	27,200,000
Total For IBL46										0.00	0	27,200,000
IBL49 On 02/04/2018 Spot Bond			8.76500	99.19209	8.79000	99.14694				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	100.44927	7.34000	100.42948				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			9.17500	101.82804	9.27500	101.52584				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				99.60930		99.58665				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			8.66500	101.20736	8.72500	101.11311				0.00	0	2,200,000
Total IBL55 SPOT										0.00	0	2,200,000
Total For IBL55										0.00	0	2,200,000
IBL56 On 31/01/2019 Spot Bond				99.83248		99.80822				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			8.62500	102.64572	8.68500	102.52208				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			9.80000	104.09344	9.90000	103.57130				0.00	0	0
Total IBL60 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.59130		100.56736				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				99.88751		99.86592				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				99.33783		99.31544				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				99.84296		99.82018				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				101.16302		101.13885				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.48000	139.78173	3.53500	139.40336				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				100.76294		100.73854				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	38.52981	100.00000	38.43545				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				101.66458		101.63957				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				101.58450		101.55860				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				101.84567		101.82183				0.00	16,800,000,000	8,400,000,000
Total IBL76 SPOT										0.00	16,800,000,000	8,400,000,000

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 IBL76										0.00	16,800,000,000	8,400,000,000
IBL77 On 25/11/2020 Spot Bond				101.41261		101.38758				0.00	800,000,000	400,000,000
Total IBL77 SPOT										0.00	800,000,000	400,000,000
Total For IBL77										0.00	800,000,000	400,000,000
IBL78 On 25/11/2022 Spot Bond			9.85000	104.94927	9.95000	104.49840				0.00	0	26,200,000
Total IBL78 SPOT										0.00	0	26,200,000
Total For IBL78										0.00	0	26,200,000
IBL79 On 27/01/2019 Spot Bond			8.45500	104.87934	8.51500	104.75742				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	31.94492	100.00000	31.86494				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	12.57217	100.00000	12.54069				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				99.87251		99.84934				0.00	0	100,000,000
Total IBL82 SPOT										0.00	0	100,000,000
Total For IBL82										0.00	0	100,000,000
IBL83 On 22/03/2019 Spot Bond				100.83688		100.81173				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	27.64264	100.00000	27.57494				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				101.94198		101.91739				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				101.61871		101.59318				0.00	0	100,000,000
Total IBL86 SPOT										0.00	0	100,000,000
Total For IBL86										0.00	0	100,000,000
IBL87 On 20/05/2019 Spot Bond			8.75500	106.03557	8.81500	105.89766				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.15000	108.33535	9.25000	107.96737				0.00	0	0
Total IBL88 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	17.94549	100.00000	17.90534				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				101.50483		101.47797				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	24.80452	100.00000	24.74240				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				101.31800		101.29317				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				100.32733		100.30198				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				101.53934		101.51513				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				101.47181		101.44610				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				101.08339		101.05777				0.00	6,000,000,000	4,500,000,000
Total IBL95 SPOT										0.00	6,000,000,000	4,500,000,000
Total For IBL95										0.00	6,000,000,000	4,500,000,000
IBL96 On 21/09/2019 Spot Bond				100.83174		100.80677				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				100.54388		100.51890				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				100.56806		100.54196				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			8.62500	100.92053	8.68500	100.76466				0.00	0	72,000,000
Total IBL99 SPOT										0.00	0	72,000,000

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 IBL99										0.00	0	72,000,000
IDC01L On 08/11/2026 Spot Bond			100.00000	0.04381	100.00000	0.04372				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				99.81392		99.79179				0.00	0	0
Total IDC02 SPOT										0.00	0	0
Total For IDC02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.47000	96.77244	9.57000	96.46275				0.00	0	48,000,000
Total IDC03 SPOT										0.00	0	48,000,000
Total For IDC03										0.00	0	48,000,000
IDCG04 On 24/11/2017 Spot Bond				101.39252		101.36848				0.00	0	0
Total IDC04 SPOT										0.00	0	0
Total For IDC04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				101.35825		101.33369				0.00	0	0
Total IDC05 SPOT										0.00	0	0
Total For IDC05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.53000	98.96194	10.63000	98.43888				0.00	0	0
Total IDC06 SPOT										0.00	0	0
Total For IDC06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				101.74117		101.71605				0.00	0	0
Total IDC07 SPOT										0.00	0	0
Total For IDC07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.40500	104.17651	11.50500	103.47065				0.00	0	0
Total IDC08 SPOT										0.00	0	0
Total For IDC08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				101.23642		101.21124				0.00	0	0
Total IDC09 SPOT										0.00	0	0
Total For IDC09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				101.25387		101.22833				0.00	0	0
Total IDC10 SPOT										0.00	0	0
Total For IDC10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.63000	105.16731	10.73000	104.54227				0.00	0	0
Total IDC11 SPOT										0.00	0	0
Total For IDC11										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.07356	5.00000	100.06017				0.00	0	0
Total IDCP04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.45304	4.00000	100.44223				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	100.08661	4.00000	100.07577				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.93000	102.09620	9.03000	101.53258				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			7.86000	103.29445	7.96000	102.93146				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.07790	100.00000	8.05833				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	80.04386	100.00000	99.72299				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	65.79480	100.00000	65.63004				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	5.77635	100.00000	5.76539				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	10.69073	100.00000	10.66455				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	17.66142	100.00000	17.61719				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	20.34297	100.00000	20.29315				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	10.75430	100.00000	10.73036				0.00	0	0
Total IN289U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	14.10343	100.00000	14.06926				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	31.26380	100.00000	31.18806				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	88.88050	100.00000	88.67235				0.00	0	0
Total IN318U SPOT										0.00	0	0
Total For IN318U										0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	89.18782	100.00000	88.98327				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	14.54412	100.00000	14.50770				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	14.33299	100.00000	14.29827				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN331U On 04/12/2019 Spot Bond			100.00000	18.68354	100.00000	18.63827				0.00	0	0
Total IN331U SPOT										0.00	0	0
Total For IN331U										0.00	0	0
IN332U On 04/12/2019 Spot Bond			100.00000	9.74462	100.00000	9.72102				0.00	0	0
Total IN332U SPOT										0.00	0	0
Total For IN332U										0.00	0	0
IN334U On 21/09/2021 Spot Bond			100.00000	13.28124	100.00000	13.24907				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	63.30293	100.00000	63.14958				0.00	0	0
Total IN339U SPOT										0.00	0	0
Total For IN339U										0.00	0	0
IN341U On 01/03/2018 Spot Bond			100.00000	63.44625	100.00000	63.29255				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	8.72038	100.00000	8.70108				0.00	0	0
Total IN342U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	0.00005	100.00000	0.00005				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	9.65926	100.00000	9.63765				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	56.80150	100.00000	56.66238				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	13.90730	100.00000	13.87635				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN351U On 04/07/2017 Spot Bond			100.00000	86.11986	100.00000	85.92234				0.00	0	0
Total IN351U SPOT										0.00	0	0
Total For IN351U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	1.56504	100.00000	1.56124				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.93282		100.90481				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				84.54965		84.54965				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	107.31900	10.00000	107.29100				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				100.91438		100.88690				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				103.35806		104.80720				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				95.61439		95.59029				0.00	0	0
Total ING335 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ING335									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				102.26292		102.23066			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
INLV02 On 20/10/2025 Spot Bond				101.35072		101.41302			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
INLV03 On 11/02/2021 Spot Bond				102.28215		102.24973			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.51000	106.32295	11.61000	105.98205			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	107.31900	10.00000	107.29100			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.57583		100.55162			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.54936		100.52413			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.55654		100.53099			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.49188					0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	39.84317	100.00000	39.74559			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				100.17269		100.14780			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				101.24728		101.22189			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				100.95343		100.92842			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.97977		100.95407				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				100.99556		100.96946				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				100.84130		100.81601				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				100.85047		100.82491				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				100.85964		100.83381				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				100.95140		100.92645				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				100.98512		100.95929				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPFC13 On 26/04/2017 Spot Bond				101.88585		101.86442				0.00	0	0
Total IPFC13 SPOT										0.00	0	0
Total For IPFC13										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.54000	103.46244	9.64000	103.10650				0.00	0	1,851,100,000
Total IPL10 SPOT										0.00	0	1,851,100,000
Total For IPL10										0.00	0	1,851,100,000
IPL11 On 24/05/2022 Spot Bond				101.55119		101.52508				0.00	0	0
Total IPL11 SPOT										0.00	0	0
Total For IPL11										0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.50500	101.21097	8.53000	101.17772		5,893,965,000,000.00		693,000,000	422,000,000	
Total IPL6 SPOT								5,893,965,000,000.00		693,000,000	422,000,000	
Total For IPL6								5,893,965,000,000.00		693,000,000	422,000,000	
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	73.48340	100.00000	73.34262				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPL6/R203 SPOT										0.00	0	0
Total For IPL6/R203										0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.49523		100.47023				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	58.31355	100.00000	58.17074				0.00	0	0
Total IPL7/JIBAR SPOT										0.00	0	0
Total For IPL7/JIBAR										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.67718		100.65123				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	13.93916	100.00000	13.90502				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				101.34390		101.55546				0.00	500,000,000	500,000,000
Total IPL9 SPOT										0.00	500,000,000	500,000,000
Total For IPL9										0.00	500,000,000	500,000,000
IV015 On 20/09/2022 Spot Bond				101.24908		101.22263				0.00	600,000,000	300,000,000
Total IV015 SPOT										0.00	600,000,000	300,000,000
Total For IV015										0.00	600,000,000	300,000,000
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IV016 SPOT										0.00	0	0
Total For IV016										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.63579	2.75000	100.62819				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			5.51000	136.06424	5.53000	135.77048				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.38467		100.35702				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				99.94708		99.92122				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				99.50321		99.47572				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				99.48724		99.45984				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			4.28000	110.70554	4.28000	110.67057				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			4.28000	110.70554	4.28000	110.67057				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				101.22333		101.19443				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				103.75102		103.72488				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				102.26282		102.23067				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			11.41000	105.66821	11.51000	105.32836				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				100.59761		100.56413				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				100.03033		100.00030				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond				101.05165		101.01916				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			4.93000	131.20078	4.98500	130.84362				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				100.86202		100.82955				0.00	0	55,000,000

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 IV040 SPOT										0.00	0	55,000,000
Total For IV040										0.00	0	55,000,000
IV041 On 29/09/2021 Spot Bond			11.76000	101.56590	11.86000	101.19566				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				102.03729		102.00434				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2026 Spot Bond			11.65000	108.27867	11.75000	107.89183				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2027 Spot Bond				99.79020		99.75996				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2027 Spot Bond			5.18000	129.78371	5.23500	129.43010				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	33.66389	100.00000	33.58145				0.00	0	0
Total IV057U SPOT										0.00	0	0
Total For IV057U										0.00	0	0
IV08 On 30/04/2018 Spot Bond			9.25500	104.05706	9.31500	103.97231				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				100.51130		100.48376				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV100U On 19/12/2022 Spot Bond			100.00000	1.98867	100.00000	1.98489				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.26000	152.55339	4.28000	152.22405				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA672 On 11/05/2017 Spot Bond			7.60000	99.56464	7.60000	99.54401				0.00	0	0
Total IVA672 SPOT										0.00	0	0
Total For IVA672										0.00	0	0
IVA673 On 18/05/2017 Spot Bond			7.60000	99.42037	7.70000	99.39194				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA673 SPOT										0.00	0	0
Total For IVA673										0.00	0	0
IVA676 On 08/06/2017 Spot Bond			7.75000	98.97030	7.70000	98.95622				0.00	0	0
Total IVA676 SPOT										0.00	0	0
Total For IVA676										0.00	0	0
IVA677 On 15/06/2017 Spot Bond			7.75000	98.82493	7.85000	98.78896				0.00	0	0
Total IVA677 SPOT										0.00	0	0
Total For IVA677										0.00	0	0
IVA680 On 06/07/2017 Spot Bond			7.85000	98.37095	7.85000	98.35014				0.00	0	0
Total IVA680 SPOT										0.00	0	0
Total For IVA680										0.00	0	0
IVA681 On 13/07/2017 Spot Bond			7.85000	98.22548	7.85000	98.20474				0.00	0	0
Total IVA681 SPOT										0.00	0	0
Total For IVA681										0.00	0	0
IVA682 On 20/07/2017 Spot Bond			7.85000	98.08044	7.85000	98.05976				0.00	0	0
Total IVA682 SPOT										0.00	0	0
Total For IVA682										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	107.31900	10.00000	107.29100				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				101.35743		101.33280				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.48164		100.45854				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.32931		100.30382				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.18060		100.05648				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.55991		100.53420				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.64516		100.61987				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				100.65916		100.63332				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				95.98506		95.95874				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			9.22500	102.64285	9.28500	102.49865				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	26.50785	100.00000	26.44854				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	21.68719	100.00000	21.63407				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			9.28000	102.56516	9.38000	102.19458				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				99.83636		99.81264				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.14331		100.12139				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				102.29179		102.26760				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				101.60219		101.57654				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				101.34236		101.31653				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				99.80753		99.78314				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				101.82750		101.80161				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.74752		100.72115				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				99.83355		99.80943				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				100.57426		100.54789				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				102.05547		102.02890				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				101.24450		101.21871				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				101.18873		101.16240				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				100.98890						0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	89.15127	100.00000	88.94051				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC067 On 04/11/2017 Spot Bond				99.79118		101.89590			0.00	0	0
Total IVC067 SPOT									0.00	0	0
Total For IVC067									0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.50696		100.57564			0.00	0	0
Total IVC070 SPOT									0.00	0	0
Total For IVC070									0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.09785		100.07342			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				99.97911		102.14303			0.00	0	0
Total IVC077 SPOT									0.00	0	0
Total For IVC077									0.00	0	0
IVC078 On 23/05/2017 Spot Bond				101.57058		101.54463			0.00	0	0
Total IVC078 SPOT									0.00	0	0
Total For IVC078									0.00	0	0
IVC079 On 23/05/2018 Spot Bond				101.57058		101.54463			0.00	0	0
Total IVC079 SPOT									0.00	0	0
Total For IVC079									0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.18646		100.16001			0.00	0	0
Total IVC081 SPOT									0.00	0	0
Total For IVC081									0.00	0	0
IVC082 On 15/07/2019 Spot Bond			100.00000	13.75496	100.00000	13.72127			0.00	0	0
Total IVC082 SPOT									0.00	0	0
Total For IVC082									0.00	0	0
IVC083 On 29/07/2019 Spot Bond				99.82539		99.80007			0.00	0	0
Total IVC083 SPOT									0.00	0	0
Total For IVC083									0.00	0	0
IVC086 On 15/08/2017 Spot Bond				101.80299		101.77867			0.00	0	0
Total IVC086 SPOT									0.00	0	0
Total For IVC086									0.00	0	0
IVC087 On 07/10/2018 Spot Bond				100.35763		100.33361			0.00	0	0
Total IVC087 SPOT									0.00	0	0
Total For IVC087									0.00	0	0
IVC088 On 12/04/2019 Spot Bond				100.31181		100.28767			0.00	0	0
Total IVC088 SPOT									0.00	0	0
Total For IVC088									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC089 On 31/10/2018 Spot Bond				99.84659		99.82434			0.00	0	0
Total IVC089 SPOT									0.00	0	0
Total For IVC089									0.00	0	0
IVC090 On 31/10/2018 Spot Bond				99.84378		99.82113			0.00	0	0
Total IVC090 SPOT									0.00	0	0
Total For IVC090									0.00	0	0
IVC092 On 23/11/2019 Spot Bond				101.57553		101.54900			0.00	0	0
Total IVC092 SPOT									0.00	0	0
Total For IVC092									0.00	0	0
IVC093 On 23/11/2018 Spot Bond				101.51025		101.48482			0.00	0	0
Total IVC093 SPOT									0.00	0	0
Total For IVC093									0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.13000	106.55238	10.23000	106.15684			0.00	0	0
Total IVC094 SPOT									0.00	0	0
Total For IVC094									0.00	0	0
IVC097 On 14/06/2021 Spot Bond				100.72086		100.69367			0.00	60,000,000	100,000,000
Total IVC097 SPOT									0.00	60,000,000	100,000,000
Total For IVC097									0.00	60,000,000	100,000,000
IVC098 On 14/06/2018 Spot Bond			8.62500	103.60023	8.68500	103.51207			0.00	0	0
Total IVC098 SPOT									0.00	0	0
Total For IVC098									0.00	0	0
IVC101 On 24/01/2019 Spot Bond				100.02188		99.99992			0.00	0	0
Total IVC101 SPOT									0.00	0	0
Total For IVC101									0.00	0	0
IVC102 On 31/01/2020 Spot Bond				99.81469		99.78791			0.00	0	0
Total IVC102 SPOT									0.00	0	0
Total For IVC102									0.00	0	0
IVC103 On 29/06/2021 Spot Bond				100.73175		100.70415			0.00	0	0
Total IVC103 SPOT									0.00	0	0
Total For IVC103									0.00	0	0
IVC105 On 08/03/2020 Spot Bond				101.24961		101.22315			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				101.11229		101.08596			0.00	0	0
Total IVC106 SPOT									0.00	0	0
Total For IVC106									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC107 On 29/06/2021 Spot Bond				100.57549		100.54820			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				100.37200		100.34509			0.00	0	0
Total IVC108 SPOT									0.00	0	0
Total For IVC108									0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	4.06901	100.00000	4.06129			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	60.36178	100.00000	60.21555			0.00	0	0
Total IVC73U SPOT									0.00	0	0
Total For IVC73U									0.00	0	0
IVC74U On 22/09/2018 Spot Bond			100.00000	41.96088	100.00000	41.85923			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	5.88150	100.00000	5.87034			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2022 Spot Bond			100.00000	2.59433	100.00000	2.58941			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2022 Spot Bond			100.00000	2.54070	100.00000	2.53588			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2022 Spot Bond			100.00000	2.15378	100.00000	2.14969			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	4.10783	100.00000	4.10004			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2022 Spot Bond			100.00000	2.05392	100.00000	2.05002			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2022 Spot Bond			100.00000	2.00764	100.00000	2.00383			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				99.80723		99.77964			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
KAP00 On 13/06/2017 Spot Bond				101.14967		101.12537			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP00 On 13/06/2019 Spot Bond				101.11696		101.09053			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP00 On 06/06/2019 Spot Bond				101.29309		101.26674			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP00 On 29/06/2018 Spot Bond				100.67740		100.65184			0.00	0	0
Total KAP005 SPOT									0.00	0	0
Total For KAP005									0.00	0	0
KAP00 On 29/06/2021 Spot Bond				100.71723		100.69018			0.00	0	250,000,000
Total KAP006 SPOT									0.00	0	250,000,000
Total For KAP006									0.00	0	250,000,000
KAP00 On 26/10/2021 Spot Bond			9.68000	101.93502	9.78000	101.54669			0.00	0	269,900,000
Total KAP007 SPOT									0.00	0	269,900,000
Total For KAP007									0.00	0	269,900,000
KAP00 On 28/11/2019 Spot Bond				101.44133		101.41525			0.00	20,000,000	40,000,000
Total KAP008 SPOT									0.00	20,000,000	40,000,000
Total For KAP008									0.00	20,000,000	40,000,000
KAP04 On 01/07/2019 Spot Bond			100.00000	23.39964	100.00000	23.34233			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KSB00 On 31/08/2017 Spot Bond				101.48727		101.46018			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB00 On 01/11/2017 Spot Bond				99.80623		102.39845			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				102.40000		102.36953			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.08000	129.35928	9.18000	128.52965			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				100.74747		100.72227			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.89520		100.87095			0.00	0	59,000,000
Total LBK07 SPOT									0.00	0	59,000,000
Total For LBK07									0.00	0	59,000,000
LBK08 On 30/10/2019 Spot Bond				99.92819		99.90421			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	18.71611	100.00000	18.66977			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			9.75500	103.61322	9.85500	103.36213		7,804,000,000,000.00	800,000,000	200,000,000	
Total LBK11 SPOT								7,804,000,000,000.00	800,000,000	200,000,000	
Total For LBK11								7,804,000,000,000.00	800,000,000	200,000,000	
LBK11/R207 On 28/11/2019 Spot Bond			9.62000	103.91611	9.62000	103.88915			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12U On 25/02/2020 Spot Bond			9.71000	101.55735	9.71000	101.53076			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK14U On 31/03/2018 Spot Bond			100.00000	59.17560	100.00000	59.03068			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				100.37432		100.34535			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond				101.44089		101.41478			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK17 On 22/03/2020 Spot Bond				100.86882		100.84272			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond				100.76488		100.73657			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK19 On 23/03/2018 Spot Bond				100.79888		100.77414			0.00	0	0
Total LBK19 SPOT									0.00	0	0
Total For LBK19									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.71500	101.17763	8.74000	101.14661		1,568,700,000,000.00	180,000,000	3,493,000,000	
Total LGL02 SPOT								1,568,700,000,000.00	180,000,000	3,493,000,000	
Total For LGL02								1,568,700,000,000.00	180,000,000	3,493,000,000	
LGL03 On 03/04/2018 Spot Bond			9.35500	98.94049	9.38000	98.89395		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			9.63500	100.44232	9.73500	100.14097		0.00	0	602,600,000	
Total LGL04 SPOT								0.00	0	602,600,000	
Total For LGL04								0.00	0	602,600,000	
LGL05 On 12/12/2021 Spot Bond				101.17057		101.14290		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			9.95000	101.60419	10.05000	101.16277		0.00	0	2,604,300,000	
Total LGL06 SPOT								0.00	0	2,604,300,000	
Total For LGL06								0.00	0	2,604,300,000	
LGL07 On 04/10/2022 Spot Bond				100.88328		100.85544		0.00	0	0	
Total LGL07 SPOT								0.00	0	0	
Total For LGL07								0.00	0	0	
LHL17 On 14/11/2018 Spot Bond				102.46772		102.43162		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			12.95500	106.43996	13.01500	106.32059		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			13.75500	107.51766	13.85500	107.26722		0.00	0	0	
Total LHL19 SPOT								0.00	0	0	
Total For LHL19								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL22 On 13/09/2017 Spot Bond				101.15873		101.13131			0.00	0	0
Total LHL22 SPOT									0.00	0	0
Total For LHL22									0.00	0	0
LHL26 On 13/11/2020 Spot Bond				102.60150		102.56401			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				103.55631		103.52224			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFA2 On 17/11/2019 Spot Bond				101.58803		101.56276			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				102.09569		102.06933			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				101.78680		101.75833			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				101.69386		101.67097			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				101.05870		101.03530			0.00	0	0
Total MAQ093 SPOT									0.00	0	0
Total For MAQ093									0.00	0	0
MAQ09 On 08/05/2017 Spot Bond				99.72885		99.70799			0.00	0	0
Total MAQ095 SPOT									0.00	0	0
Total For MAQ095									0.00	0	0

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				99.93585		99.91441				0.00	0	0
Total MAQ096 SPOT										0.00	0	0
Total For MAQ096										0.00	0	0
MAQ09 On 15/06/2017 Spot Bond				98.93939		98.91859				0.00	0	0
Total MAQ098 SPOT										0.00	0	0
Total For MAQ098										0.00	0	0
MAQ09 On 21/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MAQ099 SPOT										0.00	0	0
Total For MAQ099										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				101.18616		101.14734				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				100.97610		100.95789				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				101.02310		101.00405				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				101.14819		101.12730				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				101.15546		101.13445				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				101.11453		101.09412				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ10 On 19/05/2017 Spot Bond			100.00000	93.83033	100.00000	93.58974				0.00	0	0
Total MAQ100 SPOT										0.00	0	0
Total For MAQ100										0.00	0	0
MBF030 On 01/10/2017 Spot Bond				100.81325		100.79033				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				101.90792		101.88615			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				100.53451		100.51059			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				101.60166		101.57687			0.00	120,000,000	60,000,000
Total MBF046 SPOT									0.00	120,000,000	60,000,000
Total For MBF046									0.00	120,000,000	60,000,000
MBF04: On 07/06/2019 Spot Bond				101.75028		101.29249			0.00	1,000,000,000	1,000,000,000
Total MBF047 SPOT									0.00	1,000,000,000	1,000,000,000
Total For MBF047									0.00	1,000,000,000	1,000,000,000
MBF04: On 14/03/2019 Spot Bond				101.63437		101.60976			0.00	0	0
Total MBF049 SPOT									0.00	0	0
Total For MBF049									0.00	0	0
MBF05: On 17/05/2017 Spot Bond				101.55884		101.53586			0.00	0	0
Total MBF050 SPOT									0.00	0	0
Total For MBF050									0.00	0	0
MBF05: On 16/05/2019 Spot Bond				101.96409		101.93903			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	33.02299	100.00000	32.94029			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				100.63983		100.61644			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				101.22266		101.19782			0.00	0	300,000,000
Total MBF053 SPOT									0.00	0	300,000,000
Total For MBF053									0.00	0	300,000,000
MBF05: On 27/03/2018 Spot Bond				100.65812		100.63488			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				100.68938		100.66506			0.00	0	0
Total MBF055 SPOT									0.00	0	0
Total For MBF055									0.00	0	0

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 30/10/2017 Spot Bond			2.30000	99.06122	2.30000	99.06122			0.00	0	0
Total MBLSA2 SPOT									0.00	0	0
Total For MBLSA2									0.00	0	0
MBLSA On 11/12/2017 Spot Bond				96.58781		96.58781			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				101.04865		101.02385			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				100.33558		100.31143			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	83.84208	100.00000	83.65283			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	81.61437	100.00000	81.43500			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	81.63241	100.00000	81.45300			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	65.90583	100.00000	65.74080			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				99.84575		99.82336			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			8.85500	100.53741	8.91500	100.40671			0.00	0	15,300,000
Total MBSA01 SPOT									0.00	0	15,300,000
Total For MBSA01									0.00	0	15,300,000
MBSA0 On 16/04/2019 Spot Bond			8.00000	102.07517	8.00000	102.05330			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			8.90500	100.23833	8.96500	100.10799			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	100.22946	8.91000	100.20560			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				102.68591		102.66092			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				102.78770		102.76173			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			8.87500	103.53147	8.93500	103.41337			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			9.53500	104.77891	9.63500	104.37668			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				100.85683		100.83250			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			9.55500	102.47166	9.65500	102.23111			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.31500	103.44214	9.34000	103.41339			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.36280		100.33757			0.00	0	1,000,000,000
Total MMIG01 SPOT									0.00	0	1,000,000,000
Total For MMIG01									0.00	0	1,000,000,000
MMIG0 On 17/03/2026 Spot Bond			9.41000	103.14242	9.51000	102.79289			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.92980		100.90321			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			11.73000	99.96627	11.83000	99.42260			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 12/08/2017 Spot Bond			10.75000	102.56190	10.85000	102.13541			0.00	0	1,096,200,000
Total MMIG05 SPOT									0.00	0	1,096,200,000
Total For MMIG05									0.00	0	1,096,200,000
MQB02 On 31/05/2017 Spot Bond			9.01500	103.32380	9.04000	103.29591			0.00	0	0
Total MQB02 SPOT									0.00	0	0
Total For MQB02									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			9.01500	103.05422	9.04000	103.02372			0.00	0	55,790,000
Total MTN04 SPOT									0.00	0	55,790,000
Total For MTN04									0.00	0	55,790,000
MTN08 On 19/04/2019 Spot Bond			100.00000	28.61422	100.00000	28.54413			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	28.15213	100.00000	28.08983			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000			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				101.58863		101.56254			0.00	0	0
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	12.67320	100.89771	12.64121			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	12.79628	100.61875	12.76406			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.88114		100.85613			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.98701		100.95903			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				110.46711		110.41168			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	11.85094	100.00000	11.82223			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	12.66628	100.00000	12.63560			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			10.40000	94.69609	10.50000	94.27909			0.00	0	108,600,000
Total NAM01 SPOT									0.00	0	108,600,000
Total For NAM01									0.00	0	108,600,000
NAM02 On 29/06/2020 Spot Bond			9.36000	103.69233	9.46000	103.39563			0.00	0	1,000,000
Total NAM02 SPOT									0.00	0	1,000,000
Total For NAM02									0.00	0	1,000,000
NAM03 On 01/08/2023 Spot Bond			9.75000	103.70611	9.85000	103.21451			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.48000	102.55168	10.58000	101.93989			0.00	0	24,400,000
Total NAM04 SPOT									0.00	0	24,400,000
Total For NAM04									0.00	0	24,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11/ On 28/11/2020 Spot Bond			8.74500	104.16212	8.84500	103.83410			0.00	0	2,200,000
Total NBK11A SPOT									0.00	0	2,200,000
Total For NBK11A									0.00	0	2,200,000
NBK12/ On 19/03/2021 Spot Bond			9.42000	100.79778	9.52000	100.45295			0.00	0	3,400,000
Total NBK12A SPOT									0.00	0	3,400,000
Total For NBK12A									0.00	0	3,400,000
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.92591	9.38000	100.90077			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			9.50000	102.10515	9.60000	101.57923			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			9.01000	104.02056	9.11000	103.65248			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			9.46000	99.21107	9.56000	98.81353			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15/ On 27/08/2017 Spot Bond				101.53077		101.50792			0.00	0	500,000,000
Total NBK15B SPOT									0.00	0	500,000,000
Total For NBK15B									0.00	0	500,000,000
NBK16/ On 12/02/2025 Spot Bond			10.38000	96.90540	10.48000	96.37091			0.00	0	860,000,000
Total NBK16A SPOT									0.00	0	860,000,000
Total For NBK16A									0.00	0	860,000,000
NBK17/ On 22/04/2026 Spot Bond			10.78000	95.37535	10.88000	94.80133			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18/ On 01/06/2020 Spot Bond			9.18500	103.87034	9.28500	103.57975			0.00	0	58,000,000
Total NBK18A SPOT									0.00	0	58,000,000
Total For NBK18A									0.00	0	58,000,000
NBK19/ On 01/06/2022 Spot Bond			9.61000	103.94049	9.71000	103.51807			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19/ On 26/06/2017 Spot Bond				100.69081		100.66789			0.00	450,000,000	770,000,000
Total NBK19B SPOT									0.00	450,000,000	770,000,000
Total For NBK19B									0.00	450,000,000	770,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK19I On 26/06/2017 Spot Bond			100.00000	87.24483	100.00000	87.04099			0.00	0	0
Total NBK19B/JIBAR SPOT									0.00	0	0
Total For NBK19B/JIBAR									0.00	0	0
NBK20I On 01/06/2026 Spot Bond			10.58000	102.83941	10.68000	102.24177			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				98.80353		98.78200			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 21/07/2027 Spot Bond			11.13000	99.71371	11.23000	99.09652			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				101.84441		101.82162			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			9.84000	105.32140	9.94000	104.87083			0.00	0	65,700,000
Total NBK22A SPOT									0.00	0	65,700,000
Total For NBK22A									0.00	0	65,700,000
NBK22I On 12/02/2018 Spot Bond				101.87491		101.85159			0.00	0	110,000,000
Total NBK22B SPOT									0.00	0	110,000,000
Total For NBK22B									0.00	0	110,000,000
NBK23I On 19/11/2025 Spot Bond			10.33000	106.60496	10.43000	106.01017			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				101.84463		101.82008			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			10.93000	104.75658	11.03000	104.11036			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				101.74039		101.71574			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			9.74000	105.95586	9.84000	105.48160			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK25I On 12/02/2025 Spot Bond				101.77306		101.74723				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	16.15632	100.00000	16.12016				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				100.02430		100.00001				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			10.12000	111.11156	10.22000	110.47647				0.00	0	22,000,000
Total NBK27A SPOT										0.00	0	22,000,000
Total For NBK27A										0.00	0	22,000,000
NBK27I On 01/06/2018 Spot Bond				101.62389		101.60031				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			9.75000	103.43706	9.85000	102.94607				0.00	0	54,000,000
Total NBK28A SPOT										0.00	0	54,000,000
Total For NBK28A										0.00	0	54,000,000
NBK28I On 19/11/2020 Spot Bond				101.56702		101.54140				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			10.38000	103.10697	10.48000	102.49101				0.00	0	35,400,000
Total NBK29A SPOT										0.00	0	35,400,000
Total For NBK29A										0.00	0	35,400,000
NBK29I On 18/02/2019 Spot Bond				101.83350		101.80849				0.00	0	19,000,000
Total NBK29B SPOT										0.00	0	19,000,000
Total For NBK29B										0.00	0	19,000,000
NBK30I On 20/02/2024 Spot Bond			9.54000	101.96767	9.64000	101.44842				0.00	0	222,600,000
Total NBK30A SPOT										0.00	0	222,600,000
Total For NBK30A										0.00	0	222,600,000
NBK30I On 18/02/2021 Spot Bond				101.61069		101.58451				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				101.70113		101.67525				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK32I On 26/02/2019 Spot Bond				101.38162		101.35712				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				102.02674		102.00255				0.00	0	52,000,000
Total NBK33B SPOT										0.00	0	52,000,000
Total For NBK33B										0.00	0	52,000,000
NBK34I On 10/05/2021 Spot Bond				101.86548		101.84023				0.00	12,000,000,000	6,052,000,000
Total NBK34B SPOT										0.00	12,000,000,000	6,052,000,000
Total For NBK34B										0.00	12,000,000,000	6,052,000,000
NBK35I On 10/05/2023 Spot Bond				101.90583		101.88004				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond				101.95612		101.92962				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				102.01283		101.98942				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				102.05034		102.02597				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			8.47500	107.57990	8.53500	107.42396				0.00	0	3,044,200,000
Total NBK3A SPOT										0.00	0	3,044,200,000
Total For NBK3A										0.00	0	3,044,200,000
NBK3A On 09/09/2019 Spot Bond			100.00000	25.57506	100.00000	25.51876				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.25500	44.89100	11.35500	44.57601				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				99.92547		102.17880				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				101.62064		101.59661				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK42I On 21/02/2022 Spot Bond				101.56622		101.54152			0.00	0	36,000,000
Total NBK42B SPOT									0.00	0	36,000,000
Total For NBK42B									0.00	0	36,000,000
NBK43I On 20/02/2024 Spot Bond				101.60982		101.58443			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				100.15495		100.02913			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				101.75060		101.72457			0.00	0	0
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.88841		100.86320			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				100.51713		100.49213			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				100.92965		100.90328			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	7.74891	100.00000	7.73014			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.62584	100.00000	9.60253			0.00	0	0
Total NCLN82/JIBAR SPOT									0.00	0	0
Total For NCLN82/JIBAR									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.42500	102.15802	10.52500	101.64387			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				100.92480		100.89856			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.46000	101.15018	10.56000	100.63986			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				100.92965		100.90328			0.00	0	0
Total NCLN87 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.93732		100.91073				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				100.94703		100.92017				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				101.33141		101.30633				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				100.37589		100.35066				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.83971		100.81351				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				100.37594		100.35070				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	13.72164	100.00000	13.68840				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	1.49461	100.00000	1.49165				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.87510		100.85050				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				101.45175		101.42406				0.00	360,000,000	180,000,000
Total NED14 SPOT										0.00	360,000,000	180,000,000
Total For NED14										0.00	360,000,000	180,000,000
NED15 On 08/04/2024 Spot Bond			9.45500	102.28467	9.51500	102.15271				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				98.76003		98.73152				0.00	0	65,000,000
Total NED16 SPOT										0.00	0	65,000,000

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 NED16										0.00	0	65,000,000
NED17 On 14/10/2024 Spot Bond				100.19926		100.17100				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.19610		100.16787				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.66300		100.63259				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			11.00500	104.26876	11.10500	103.97390				0.00	0	2,075,000,000
Total NED20 SPOT										0.00	0	2,075,000,000
Total For NED20										0.00	0	2,075,000,000
NED9 On 06/07/2017 Spot Bond				100.41786		100.39565				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	114.46490	9.44500	114.43572				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NEDT1 On 21/05/2021 Spot Bond				104.79463		104.75152				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				102.12368		102.08595				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				101.76108		101.73821				0.00	0	37,000,000
Total NET50 SPOT										0.00	0	37,000,000
Total For NET50										0.00	0	37,000,000
NGL01 On 22/09/2021 Spot Bond				102.27299		102.23913				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond				101.47679		101.44515				0.00	0	0
Total NGL02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NGL02										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	107.31900	10.00000	107.29100				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	106.09709	13.50000	106.05882				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/10/2019 Spot Bond				101.42777		101.39697				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.14000	119.93430	3.14000	119.90010				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	167.89595	3.45000	167.84676				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			3.53000	116.68299	3.53000	116.64849				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			3.75000	159.93599	3.77000	159.59078				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			3.82000	158.89875	3.84000	158.55576				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			3.67000	80.77486	3.67000	80.74993				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			8.60500	104.39879	8.70500	104.09266				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			9.23500	104.99248	9.33500	104.69562				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.44210		101.41865				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				101.41678		101.39375				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.73513		101.71142				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				101.49981		101.47520				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				101.41092		101.38779				0.00	0	0
Total NQ1A22 SPOT										0.00	0	0
Total For NQ1A22										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.43500	105.01718	9.53500	104.72058				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				101.51826		101.49451				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				101.45055		101.42697				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				101.56351		101.53808				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.63500	105.04192	9.73500	104.74557				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				101.48430		101.46017				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				101.49276		101.46848				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				101.63603		101.60941				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				101.80458		101.77521				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				101.51806		101.49338				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond				101.71420		101.68602				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			8.63500	110.18579	8.69500	110.06897				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			9.41000	111.83787	9.51000	111.35603				0.00	0	400,000,000
Total NRA022 SPOT										0.00	0	400,000,000
Total For NRA022										0.00	0	400,000,000
NRA02: On 31/05/2023 Spot Bond			2.76000	181.99587	2.78000	181.75605				0.00	0	9,700,000,000
Total NRA023 SPOT										0.00	0	9,700,000,000
Total For NRA023										0.00	0	9,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.18000	111.74770	11.28000	111.04424				0.00	0	5,540,000,000
Total NRA028 SPOT										0.00	0	5,540,000,000
Total For NRA028										0.00	0	5,540,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	16.96606	100.00000	16.92830				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				100.98057		100.95563				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				101.98159		101.95726				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				99.92885		99.90500				0.00	0	0
Total NTC19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NTC19										0.00	0	0
NYT13I On 28/05/2020 Spot Bond			100.00000	22.77435	100.00000	22.71732				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OML02 On 21/11/2024 Spot Bond				101.61163		101.58495				0.00	0	18,000,000
Total OML02 SPOT										0.00	0	18,000,000
Total For OML02										0.00	0	18,000,000
OML03 On 27/11/2019 Spot Bond			9.75500	102.67335	9.85500	102.42389				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				101.08505		101.05780				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2025 Spot Bond			9.94000	100.51840	10.04000	100.24594				0.00	0	1,550,000,000
Total OML05 SPOT										0.00	0	1,550,000,000
Total For OML05										0.00	0	1,550,000,000
OML06 On 19/03/2022 Spot Bond			10.68000	99.66999	10.78000	99.27159				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.58000	97.89765	11.68000	97.37133				0.00	0	960,000,000
Total OML07 SPOT										0.00	0	960,000,000
Total For OML07										0.00	0	960,000,000
OML08 On 14/09/2025 Spot Bond				101.40239		101.37509				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			10.67000	102.14332	10.77000	101.71096				0.00	0	1,080,300,000
Total OML09 SPOT										0.00	0	1,080,300,000
Total For OML09										0.00	0	1,080,300,000
OML10 On 14/09/2025 Spot Bond			11.58000	100.05396	11.68000	99.50168				0.00	0	940,000,000
Total OML10 SPOT										0.00	0	940,000,000
Total For OML10										0.00	0	940,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	107.31900	10.00000	107.29100				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				101.19307		101.16878				0.00	0	0
Total PMM29 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PMM29										0.00	0	0
PMM30 On 07/09/2017 Spot Bond				101.17329		101.14895				0.00	0	0
Total PMM30 SPOT										0.00	0	0
Total For PMM30										0.00	0	0
PMM31 On 04/05/2017 Spot Bond				99.79474		99.77198				0.00	0	0
Total PMM31 SPOT										0.00	0	0
Total For PMM31										0.00	0	0
PMM32 On 25/05/2017 Spot Bond				101.28986		101.26687				0.00	0	0
Total PMM32 SPOT										0.00	0	0
Total For PMM32										0.00	0	0
PMM33 On 01/09/2017 Spot Bond				101.21964		101.19671				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				101.16914		101.14481				0.00	0	0
Total PMM34 SPOT										0.00	0	0
Total For PMM34										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				96.82842		96.80008				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				96.50448		96.48221				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00: On 30/06/2021 Spot Bond			10.01500	101.55922	10.01500	101.54079				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.03536		100.01322				0.00	4,723,567,200	2,361,783,600
Total PRE1A3 SPOT										0.00	4,723,567,200	2,361,783,600
Total For PRE1A3										0.00	4,723,567,200	2,361,783,600
PRE1B On 27/01/2028 Spot Bond				99.93118		99.90816				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				99.92416		99.89884				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				99.92253		99.89667			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.54249		100.51960			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				100.56760		100.54364			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				100.58950		100.56458			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				100.63305		100.60625			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				100.63925		100.61217			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				100.64544		100.61809			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			8.68000	115.31934	8.78000	114.60017			927,564,507,720,000.00	2,871,839,229,000	1,703,085,634,100
Total R186 SPOT									927,564,507,720,000.00	2,871,839,229,000	1,703,085,634,100
Total For R186									927,564,507,720,000.00	2,871,839,229,000	1,703,085,634,100
R197 On 07/12/2023 Spot Bond			2.26000	297.51741	2.28000	297.10818			2,621,600,000,000.00	1,160,000,000	17,691,000,000
Total R197 SPOT									2,621,600,000,000.00	1,160,000,000	17,691,000,000
Total For R197									2,621,600,000,000.00	1,160,000,000	17,691,000,000
R202 On 07/12/2033 Spot Bond			2.28000	242.65652	2.28000	242.59310			86,804,630,820,000.00	38,072,206,500	228,450,281,400
Total R202 SPOT									86,804,630,820,000.00	38,072,206,500	228,450,281,400
Total For R202									86,804,630,820,000.00	38,072,206,500	228,450,281,400
R203 On 28/02/2023 Spot Bond			8.10000	99.55809	8.20000	99.08352			528,357,430,440,000.00	65,229,312,400	533,478,756,200
Total R203 SPOT									528,357,430,440,000.00	65,229,312,400	533,478,756,200
Total For R203									528,357,430,440,000.00	65,229,312,400	533,478,756,200
R203 On 15/09/2017 Spot Bond			7.45500	101.17010	7.48000	101.14034			172,847,157,000,000.00	23,185,400,000	450,249,390,000
Total R203 SPOT									172,847,157,000,000.00	23,185,400,000	450,249,390,000

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 R203									2,847,157,000,000.00	23,185,400,000	450,249,390,000
R2030 On 31/01/2030 Spot Bond			9.11500	93.52143	9.21000	92.83436			521,661,903,992,500.00	715,486,769,500	715,779,858,700
Total R2030 SPOT									2,166,190,992,500.00	715,486,769,500	715,779,858,700
Total For R2030									2,166,190,992,500.00	715,486,769,500	715,779,858,700
R2032 On 31/03/2032 Spot Bond			9.28000	92.31791	9.38000	91.54766			368,532,025,728,000.00	794,022,847,600	514,155,923,800
Total R2032 SPOT									8,532,025,728,000.00	794,022,847,600	514,155,923,800
Total For R2032									8,532,025,728,000.00	794,022,847,600	514,155,923,800
R2035 On 28/02/2035 Spot Bond			9.46000	96.33296	9.56500	95.45190			647,021,385,798,000.00	491,228,476,300	391,281,760,000
Total R2035 SPOT									17,021,385,798,000.00	491,228,476,300	391,281,760,000
Total For R2035									17,021,385,798,000.00	491,228,476,300	391,281,760,000
R2037 On 31/01/2037 Spot Bond			9.53000	92.85565	9.63000	92.01754			534,599,309,855,000.00	265,960,053,500	866,089,000,000
Total R2037 SPOT									14,599,309,855,000.00	265,960,053,500	866,089,000,000
Total For R2037									14,599,309,855,000.00	265,960,053,500	866,089,000,000
R204 On 21/12/2018 Spot Bond			7.45500	103.56627	7.51500	103.45281			385,884,505,165,000.00	320,038,163,000	498,836,300,100
Total R204 SPOT									15,884,505,165,000.00	320,038,163,000	498,836,300,100
Total For R204									15,884,505,165,000.00	320,038,163,000	498,836,300,100
R2040 On 31/01/2040 Spot Bond			9.60000	96.55129	9.70500	95.61226			447,772,973,440,000.00	254,976,351,400	451,969,900,000
Total R2040 SPOT									17,772,973,440,000.00	254,976,351,400	451,969,900,000
Total For R2040									17,772,973,440,000.00	254,976,351,400	451,969,900,000
R2044 On 31/01/2044 Spot Bond			9.63000	93.60371	9.73500	92.65654			073,012,445,411,000.00	422,950,409,700	735,218,477,700
Total R2044 SPOT									73,012,445,411,000.00	422,950,409,700	735,218,477,700
Total For R2044									73,012,445,411,000.00	422,950,409,700	735,218,477,700
R2048 On 28/02/2048 Spot Bond			9.62000	92.76458	9.72500	91.79592			141,910,065,396,000.00	534,502,085,800	556,644,357,800
Total R2048 SPOT									11,910,065,396,000.00	534,502,085,800	556,644,357,800
Total For R2048									11,910,065,396,000.00	534,502,085,800	556,644,357,800
R207 On 15/01/2020 Spot Bond			7.55500	101.24777	7.65500	100.98600			400,075,004,405,000.00	185,317,671,000	453,555,599,300
Total R207 SPOT									10,075,004,405,000.00	185,317,671,000	453,555,599,300
Total For R207									10,075,004,405,000.00	185,317,671,000	453,555,599,300
R208 On 31/03/2021 Spot Bond			7.71000	97.25008	7.81000	96.90322			797,083,146,144,000.00	492,488,086,400	551,959,153,400
Total R208 SPOT									17,083,146,144,000.00	492,488,086,400	551,959,153,400
Total For R208									17,083,146,144,000.00	492,488,086,400	551,959,153,400
R209 On 31/03/2036 Spot Bond			9.43000	72.58896	9.53500	71.85508			679,794,011,537,000.00	602,311,135,900	874,374,214,000
Total R209 SPOT									79,794,011,537,000.00	602,311,135,900	874,374,214,000
Total For R209									79,794,011,537,000.00	602,311,135,900	874,374,214,000
R210 On 31/03/2028 Spot Bond			2.26000	183.96651	2.28000	183.56986			338,563,368,000.00	149,806,800	109,320,100,000
Total R210 SPOT									338,563,368,000.00	149,806,800	109,320,100,000

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 R210									338,563,368,000.00	149,806,800	109,320,100,000
R212 On 31/01/2022 Spot Bond			2.18000	148.03052	2.23500	147.63187			52,756,000,000,000.00	24,200,000,000	154,977,600,000
Total R212 SPOT									52,756,000,000,000.00	24,200,000,000	154,977,600,000
Total For R212									52,756,000,000,000.00	24,200,000,000	154,977,600,000
R213 On 28/02/2031 Spot Bond			9.15500	84.32413	9.25500	83.62364			575,738,446,168,000.00	499,807,585,600	504,606,673,400
Total R213 SPOT									575,738,446,168,000.00	499,807,585,600	504,606,673,400
Total For R213									575,738,446,168,000.00	499,807,585,600	504,606,673,400
R214 On 28/02/2041 Spot Bond			9.55500	72.45244	9.65500	71.72601			881,083,676,650,000.00	615,498,030,000	799,599,760,400
Total R214 SPOT									881,083,676,650,000.00	615,498,030,000	799,599,760,400
Total For R214									881,083,676,650,000.00	615,498,030,000	799,599,760,400
R337C On 21/06/2020 Spot Bond			8.54000	76.79916	8.54000	76.78152			0.00	0	0
Total R337C SPOT									0.00	0	0
Total For R337C									0.00	0	0
R347C On 21/06/2025 Spot Bond			9.05000	48.58002	9.05000	48.56821			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
RCG01 On 24/10/2019 Spot Bond				100.02304		99.99995			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				100.02129		99.99997			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				101.16785		101.13916			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				101.62690		101.60044			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	98.64865	100.00000	100.12904			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0
Total RCSB2U SPOT									0.00	0	0
Total For RCSB2U									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	58.95509	100.00000	58.81070			0.00	0	0
Total RCSB6U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	98.20594	100.00000	97.94051			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	11.09814	100.00000	11.06892			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	63.92570	100.00000	63.75537		20,000,000,000,000.00		200,000,000	100,000,000
Total RDF03U SPOT								20,000,000,000,000.00		200,000,000	100,000,000
Total For RDF03U								20,000,000,000,000.00		200,000,000	100,000,000
RDF04 On 04/10/2018 Spot Bond			100.00000	42.68533	100.00000	42.57159			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	16.43678	100.00000	16.39298			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				101.06623		101.04102			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				101.77691		101.75358			0.00	0	100,000,000
Total RDFB04 SPOT									0.00	0	100,000,000
Total For RDFB04									0.00	0	100,000,000
RDFB0 On 27/11/2019 Spot Bond				101.44396		101.41787			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				101.56903		101.54316			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	30.76258	100.00000	30.68806			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				100.86229		100.83696			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				100.75294		100.72681			0.00	150,000,000	150,000,000
Total RDFB08 SPOT									0.00	150,000,000	150,000,000

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 RDFB08										0.00	150,000,000	150,000,000
RDFB0 On 02/12/2021 Spot Bond				101.36783		101.34207				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				100.71284		100.68771				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				100.72916		100.70346				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				101.26541		101.24157				0.00	0	0
Total RDFC33 SPOT										0.00	0	0
Total For RDFC33										0.00	0	0
RDFC3 On 07/07/2017 Spot Bond				99.93458		99.91260				0.00	0	0
Total RDFC34 SPOT										0.00	0	0
Total For RDFC34										0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.47097		100.44719				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				100.75294		100.73079				0.00	0	0
Total RDFC36 SPOT										0.00	0	0
Total For RDFC36										0.00	0	0
REB01 On 21/05/2018 Spot Bond				101.69483		101.66953				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	45.57945	100.00000	45.46531				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				101.61949		101.59355				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 19/05/2017 Spot Bond				101.45934		101.43615				0.00	0	0
Total REBC04 SPOT										0.00	0	0
Total For REBC04										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RED101 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.65633		100.62324				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.69094		100.65611				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				100.82685		100.78519				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond				100.68234		100.64792				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				101.30077		101.26757				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	62.59273	100.00000	62.44110				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	30.79798	100.00000	30.72337				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	17.81556	100.00000	17.77240				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04U On 02/03/2021 Spot Bond			100.00000	12.58949	100.00000	12.55899				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				101.93022		101.90582				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				101.94201		101.91752				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				101.23299		101.20742				0.00	0	0
Total RES30 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.07782		100.14798				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES34 On 25/08/2019 Spot Bond				101.75686		101.73146				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				101.45139		101.42568				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				99.88386		100.07011				0.00	1,170,000,000	1,170,000,000
Total RES36 SPOT										0.00	1,170,000,000	1,170,000,000
Total For RES36										0.00	1,170,000,000	1,170,000,000
RES37 On 12/07/2017 Spot Bond				102.36110		102.33818				0.00	0	0
Total RES37 SPOT										0.00	0	0
Total For RES37										0.00	0	0
RES38 On 01/08/2020 Spot Bond				99.83413		99.81014				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										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				78.81857		78.78511				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	103.91464	12.35000	103.88024				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	24.03096	100.00000	23.97078				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	37.59126	100.00000	37.49919				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	17.35853	100.00000	17.33725				0.00	0	0
Total RPP08U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RPP08U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				107.81874		107.76316			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00: On 30/04/2025 Spot Bond				45.38570		45.45469			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			9.39000	101.99990	9.49000	101.64451		939,000,000,000.00	100,000,000	78,000,000	
Total RW21 SPOT								939,000,000,000.00	100,000,000	78,000,000	
Total For RW21								939,000,000,000.00	100,000,000	78,000,000	
RW23 On 10/12/2023 Spot Bond			9.78000	102.23729	9.88000	101.73615		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			10.86500	99.76350	10.96500	99.10454		0.00	0	32,700,000	
Total RW28 SPOT								0.00	0	32,700,000	
Total For RW28								0.00	0	32,700,000	
S1326L On 02/05/2017 Spot Bond			100.00000	98.11828	100.00000	97.85523		0.00	0	0	
Total S1326U SPOT								0.00	0	0	
Total For S1326U								0.00	0	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.31900	10.00000	107.29100		0.00	0	0	
Total SBK12/R157 SPOT								0.00	0	0	
Total For SBK12/R157								0.00	0	0	
SBK14 On 01/12/2017 Spot Bond			8.43500	104.53610	8.46000	104.49781		0.00	0	0	
Total SBK14 SPOT								0.00	0	0	
Total For SBK14								0.00	0	0	
SBK15 On 23/01/2022 Spot Bond			100.00000		0.00000	100.00000		0.00	0	0	
Total SBK15 SPOT								0.00	0	0	
Total For SBK15								0.00	0	0	
SBK16 On 15/03/2023 Spot Bond				101.32532		101.29942		0.00	2,190,000,000	1,120,000,000	
Total SBK16 SPOT								0.00	2,190,000,000	1,120,000,000	
Total For SBK16								0.00	2,190,000,000	1,120,000,000	
SBK17 On 30/07/2024 Spot Bond				98.32850		98.30345		0.00	0	0	
Total SBK17 SPOT								0.00	0	0	
Total For SBK17								0.00	0	0	
SBK18 On 24/10/2020 Spot Bond				98.41897		98.39576		0.00	1,070,000,000	1,070,000,000	
Total SBK18 SPOT								0.00	1,070,000,000	1,070,000,000	

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 SBK18										0.00	1,070,000,000	1,070,000,000
SBK19 On 24/10/2019 Spot Bond				100.02449		99.99994				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2024 Spot Bond				102.94590		102.91517				0.00	0	3,500,000
Total SBK20 SPOT										0.00	0	3,500,000
Total For SBK20										0.00	0	3,500,000
SBK21 On 28/01/2025 Spot Bond				99.68038		99.65278				0.00	0	36,000,000
Total SBK21 SPOT										0.00	0	36,000,000
Total For SBK21										0.00	0	36,000,000
SBK22 On 28/05/2025 Spot Bond				101.79964		101.76932				0.00	0	28,000,000
Total SBK22 SPOT										0.00	0	28,000,000
Total For SBK22										0.00	0	28,000,000
SBK23 On 28/05/2022 Spot Bond			11.55000	104.73955	11.65000	104.33054				0.00	0	1,910,000,000
Total SBK23 SPOT										0.00	0	1,910,000,000
Total For SBK23										0.00	0	1,910,000,000
SBK24 On 19/10/2025 Spot Bond				101.62709		101.49630				0.00	0	38,000,000
Total SBK24 SPOT										0.00	0	38,000,000
Total For SBK24										0.00	0	38,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	10.99209	100.00000	10.96517				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2026 Spot Bond				101.60840		101.57667				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			11.45000	102.51118	11.55000	102.16140				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			8.80500	99.97269	8.86500	99.89508				0.00	0	2,760,200,000
Total SBK9 SPOT										0.00	0	2,760,200,000
Total For SBK9										0.00	0	2,760,200,000
SBN33 On 15/09/2017 Spot Bond			8.85500	100.63379	8.88000	100.60062				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				101.09577		101.07194				0.00	0	0
Total SBN45 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBN45									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.90500	101.16357	7.93000	101.13223			0.00	0	1,500,000,000
Total SBS13 SPOT									0.00	0	1,500,000,000
Total For SBS13									0.00	0	1,500,000,000
SBS16 On 22/09/2018 Spot Bond				101.22941		101.20493			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				101.76337		101.73622			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			9.01000	107.40258	9.11000	107.02764			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.97000	104.92758	10.07000	104.31221			0.00	0	244,800,000
Total SBS20 SPOT									0.00	0	244,800,000
Total For SBS20									0.00	0	244,800,000
SBS21 On 15/05/2026 Spot Bond				103.28252		103.25001			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				101.46780		101.44425			0.00	7,800,000,000	4,700,000,000
Total SBS23 SPOT									0.00	7,800,000,000	4,700,000,000
Total For SBS23									0.00	7,800,000,000	4,700,000,000
SBS24 On 24/05/2019 Spot Bond				102.11989		102.09520			0.00	600,000,000	400,000,000
Total SBS24 SPOT									0.00	600,000,000	400,000,000
Total For SBS24									0.00	600,000,000	400,000,000
SBS25 On 24/05/2019 Spot Bond			8.53000	104.34764	8.59500	104.20138			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.70000	103.87378	9.80000	103.35037			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.55500	103.43942	8.62500	103.28139			0.00	0	0
Total SBS29 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.15000	92.01108	10.25000	91.44816				0.00	0	26,900,000
Total SBS3 SPOT										0.00	0	26,900,000
Total For SBS3										0.00	0	26,900,000
SBS30 On 12/06/2019 Spot Bond				100.88602		100.86229				0.00	0	500,000,000
Total SBS30 SPOT										0.00	0	500,000,000
Total For SBS30										0.00	0	500,000,000
SBS31 On 27/06/2027 Spot Bond			10.23000	100.81141	10.33000	100.17606				0.00	0	276,200,000
Total SBS31 SPOT										0.00	0	276,200,000
Total For SBS31										0.00	0	276,200,000
SBS32 On 19/09/2017 Spot Bond				101.01967		100.99694				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				100.86221		100.83776				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.48000	99.07175	10.58000	98.54589				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.09511		100.07355				0.00	0	80,000,000
Total SBS35 SPOT										0.00	0	80,000,000
Total For SBS35										0.00	0	80,000,000
SBS36 On 29/01/2020 Spot Bond				99.84200		99.81908				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			8.71500	100.09078	8.81500	99.82891				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			9.87000	97.97051	9.97000	97.42681				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.42000	97.32600	10.52000	96.62944				0.00	0	403,300,000
Total SBS39 SPOT										0.00	0	403,300,000
Total For SBS39										0.00	0	403,300,000
SBS4 On 16/11/2021 Spot Bond			9.48000	100.59407	9.58000	100.21283				0.00	0	580,300,000
Total SBS4 SPOT										0.00	0	580,300,000

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 SBS4										0.00	0	580,300,000
SBS40 On 12/11/2020 Spot Bond				101.77090		101.74610				0.00	540,000,000	540,000,000
Total SBS40 SPOT										0.00	540,000,000	540,000,000
Total For SBS40										0.00	540,000,000	540,000,000
SBS41 On 12/11/2022 Spot Bond			9.37500	107.08272	9.47500	106.62465				0.00	0	112,100,000
Total SBS41 SPOT										0.00	0	112,100,000
Total For SBS41										0.00	0	112,100,000
SBS42 On 12/11/2025 Spot Bond			9.85000	109.30364	9.95000	108.69075				0.00	0	49,000,000
Total SBS42 SPOT										0.00	0	49,000,000
Total For SBS42										0.00	0	49,000,000
SBS43 On 12/11/2027 Spot Bond			10.12000	109.36559	10.22000	108.67941				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				101.90958		101.88505				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				102.41465		102.38834				0.00	0	20,000,000
Total SBS45 SPOT										0.00	0	20,000,000
Total For SBS45										0.00	0	20,000,000
SBS46 On 15/02/2023 Spot Bond			9.37500	107.61423	9.47500	107.13200				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				102.30196		102.27465				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				99.84373		99.82108				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				99.83877		99.81542				0.00	0	55,000,000
Total SBS49 SPOT										0.00	0	55,000,000
Total For SBS49										0.00	0	55,000,000
SBS50 On 31/01/2022 Spot Bond			9.20000	103.13420	9.30000	102.72766				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.72000	102.50759	9.82000	101.99337				0.00	0	0
Total SBS51 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS51									0.00	0	0
SBS11 On 07/12/2023 Spot Bond			3.56000	276.85951	3.58000	276.47344			178,000,000,000.00	50,000,000	50,000,000
Total SBSI11 SPOT									178,000,000,000.00	50,000,000	50,000,000
Total For SBSI11									178,000,000,000.00	50,000,000	50,000,000
SBS14 On 07/12/2033 Spot Bond			3.83000	199.77734	3.83000	199.71673			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				100.92331		100.88709			0.00	0	19,740,000,000
Total SBT101 SPOT									0.00	0	19,740,000,000
Total For SBT101									0.00	0	19,740,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	89.85985	100.00000	89.64590			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			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				100.53151		100.49579			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				100.53163		100.49592			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
SHS04 On 29/06/2017 Spot Bond				100.90098		100.87650			0.00	220,000,000	110,000,000
Total SHS04 SPOT									0.00	220,000,000	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 SHS04									0.00	220,000,000	110,000,000
SHS05 On 29/06/2017 Spot Bond			8.72500	102.77806	8.75000	102.74931			0.00	0	0
Total SHS05 SPOT									0.00	0	0
Total For SHS05									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.75000	102.77356	8.75000	102.74931			0.00	0	0
Total SHS05/R203 SPOT									0.00	0	0
Total For SHS05/R203									0.00	0	0
SHS06 On 12/12/2017 Spot Bond				101.65460		101.62989			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	107.31900	10.00000	107.29100			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				101.02947		101.00536			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.05500	101.60163	9.08000	101.56792			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				101.94156		101.91542			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.67377		100.64833			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				100.69545		100.66921			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			9.61000	103.72365	9.71000	103.42746			0.00	0	20,500,000
Total SHS25 SPOT									0.00	0	20,500,000
Total For SHS25									0.00	0	20,500,000
SHS26 On 29/06/2020 Spot Bond				100.69545		100.66921			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.55706		100.53167			0.00	0	0
Total SHS28 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS28									0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	31.18800	100.00000	31.11245			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				100.51118		100.48537			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				100.52196		100.49561			0.00	200,000,000	200,000,000
Total SHS31 SPOT									0.00	200,000,000	200,000,000
Total For SHS31									0.00	200,000,000	200,000,000
SLI3 On 15/08/2018 Spot Bond			8.75500	101.56967	8.81500	101.47267		1,751,000,000,000.00		200,000,000	100,000,000
Total SLI3 SPOT								1,751,000,000,000.00		200,000,000	100,000,000
Total For SLI3								1,751,000,000,000.00		200,000,000	100,000,000
SLI4 On 15/08/2021 Spot Bond				101.81051		101.78360			0.00	120,000,000	135,000,000
Total SLI4 SPOT									0.00	120,000,000	135,000,000
Total For SLI4									0.00	120,000,000	135,000,000
SLRA1 On 15/08/2019 Spot Bond				101.72236		101.69675			0.00	0	0
Total SLRA1 SPOT									0.00	0	0
Total For SLRA1									0.00	0	0
SLRA2 On 15/11/2021 Spot Bond				101.76917		101.74287			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				101.79758		101.77086			0.00	0	0
Total SLRB1 SPOT									0.00	0	0
Total For SLRB1									0.00	0	0
SLRB2 On 15/11/2021 Spot Bond				101.81615		101.78916			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				101.94986		101.92089			0.00	0	0
Total SLRC1 SPOT									0.00	0	0
Total For SLRC1									0.00	0	0
SLRC2 On 15/09/2019 Spot Bond				101.98898		101.95944			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			8.65500	100.71006	8.68000	100.67737			0.00	0	3,793,000,000
Total SNT01 SPOT									0.00	0	3,793,000,000

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 SNT01										0.00	0	3,793,000,000
SNT02 On 12/04/2021 Spot Bond				100.35526		100.32777				0.00	0	13,000,000
Total SNT02 SPOT										0.00	0	13,000,000
Total For SNT02										0.00	0	13,000,000
SNT03 On 12/04/2023 Spot Bond			10.80000	104.59337	10.90000	104.12119				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SPDA1 On 21/08/2021 Spot Bond				101.58315		101.55779				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				101.79427		101.77211				0.00	200,000,000	100,000,000
Total SPDA4 SPOT										0.00	200,000,000	100,000,000
Total For SPDA4										0.00	200,000,000	100,000,000
SPDA5 On 21/08/2024 Spot Bond				101.55405		101.53072				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				101.52509		101.50068				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				101.52573		101.50108				0.00	0	35,000,000
Total SPDA7 SPOT										0.00	0	35,000,000
Total For SPDA7										0.00	0	35,000,000
SPDA8 On 21/08/2021 Spot Bond				101.57171		101.54631				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				101.55596		101.53105				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				101.25305		101.22595				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond				99.82599		99.80081				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				100.45069		100.42648				0.00	0	0
Total SSA05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.46000	96.63552	9.56000	96.36280			0.00	0	382,400,000
Total SSA06 SPOT									0.00	0	382,400,000
Total For SSA06									0.00	0	382,400,000
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	99.97619			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.28000	92.27370	9.38000	91.94436			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			9.28000	92.27370	9.38000	91.94436			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.30000	97.14779	9.30000	97.12340			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.92065		100.89456			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.33500	100.83232	8.36000	100.80041			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01: On 31/01/2025 Spot Bond			3.55500	116.47799	3.55500	116.44347		746,550,000,000.00	210,000,000	210,000,000	
Total SSN011 SPOT								746,550,000,000.00	210,000,000	210,000,000	
Total For SSN011								746,550,000,000.00	210,000,000	210,000,000	
SSN01: On 21/12/2018 Spot Bond			9.61500	100.30704	9.61500	100.28116			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.18000	105.51608	10.28000	104.87570			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			11.02500	72.79728	11.12500	72.22491			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				100.09293		100.06973			0.00	0	0
Total SSN024 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.16977		100.14529				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				100.74757		100.72120				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				101.43185		101.40217				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.98218		100.95670				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				101.38984		101.36366				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				101.72193		101.69532				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				101.49443		101.46680				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	102.32010	9.55000	102.29374				0.00	0	36,500,000
Total SSN038 SPOT										0.00	0	36,500,000
Total For SSN038										0.00	0	36,500,000
SSN04: On 11/10/2023 Spot Bond				100.30508		100.27934				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			9.50000	101.71570	9.60000	101.21183				0.00	0	0
Total SSN041 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN041										0.00	0	0
SSN04: On 03/12/2018 Spot Bond				96.42550		96.42550				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			3.80000	101.47258	3.80000	101.44183				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				101.93081		101.90512				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				101.59538		101.57199				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				99.81056		99.78356				0.00	400,000,000	400,000,000
Total SSN046 SPOT										0.00	400,000,000	400,000,000
Total For SSN046										0.00	400,000,000	400,000,000
SSN04: On 05/04/2027 Spot Bond				100.51654		100.49047				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.63000	97.02039	9.73000	96.44212				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/02/2048 Spot Bond				101.51652		101.49224				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				101.45205		101.42681				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.20500	101.18946	9.30500	100.95940				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond				101.83345		101.80950				0.00	18,000,000,000	9,000,000,000
Total T13A10 SPOT										0.00	18,000,000,000	9,000,000,000
Total For T13A10										0.00	18,000,000,000	9,000,000,000
T13A11 On 21/08/2020 Spot Bond				101.59214		101.56641				0.00	0	20,000,000
Total T13A11 SPOT										0.00	0	20,000,000

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 T13A11										0.00	0	20,000,000
T13A12 On 21/08/2020 Spot Bond			9.10500	105.51891	9.20500	105.20491				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				101.46950		101.44577				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				101.83345		101.80950				0.00	0	34,000,000
Total T13A14 SPOT										0.00	0	34,000,000
Total For T13A14										0.00	0	34,000,000
T13A15 On 21/08/2020 Spot Bond				101.58874		101.56306				0.00	0	35,000,000
Total T13A15 SPOT										0.00	0	35,000,000
Total For T13A15										0.00	0	35,000,000
T13A16 On 21/08/2020 Spot Bond			9.20500	104.87327	9.30500	104.56077				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 25/08/2018 Spot Bond				101.55083		101.52600				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				101.59360		101.56808				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.15500	103.31580	9.25500	103.00615				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				101.26529		101.24145				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				100.49461		100.47051				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				100.46085		100.43637				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				100.47049		100.44549				0.00	0	0
Total TFS136 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS136										0.00	0	0
TFS13E On 28/04/2017 Spot Bond				99.93571		99.91414				0.00	0	0
Total TFS138 SPOT										0.00	0	0
Total For TFS138										0.00	0	0
TFS13E On 27/05/2019 Spot Bond				101.66583		101.64132				0.00	0	2,489,583,400
Total TFS139 SPOT										0.00	0	2,489,583,400
Total For TFS139										0.00	0	2,489,583,400
TFS141 On 28/10/2019 Spot Bond				99.93284		99.91033				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				99.93034		99.90703				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				101.51217		101.48874				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				100.85810		100.83381				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14E On 20/03/2022 Spot Bond				100.88326		100.85825				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.31932		100.29602				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	102.07563	7.83000	102.05412				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.22554		100.20132				0.00	2,138,112,000	1,069,056,000
Total TH10A5 SPOT										0.00	2,138,112,000	1,069,056,000

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 TH10A5										0.00	2,138,112,000	1,069,056,000
TH10A1 On 18/07/2017 Spot Bond			7.39000	101.96094	7.39000	101.94064				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										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
TH10A8 On 18/10/2038 Spot Bond				100.17138		100.14653				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	101.90089	7.16000	101.88124				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.18058		100.15442				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.17983		100.15377				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.19785		100.16921				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.19541		100.16712				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.26878		100.23001				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.26041		100.22284				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.16648		100.14233				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.17250		100.14749				0.00	0	0
Total TH11A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH11A2									0.00	0	0
TH11A2 On 18/07/2018 Spot Bond			8.73000	102.31605	8.73000	102.29190			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0
TH11A3 On 18/07/2041 Spot Bond				99.99261		99.96824			0.00	0	0
Total TH11A4 SPOT									0.00	0	0
Total For TH11A4									0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.39097		100.36650			0.00	400,000,000	200,000,000
Total TH11A5 SPOT									0.00	400,000,000	200,000,000
Total For TH11A5									0.00	400,000,000	200,000,000
TH11A5 On 18/07/2041 Spot Bond			8.95500	101.31231	9.01500	101.21941			0.00	0	0
Total TH11A6 SPOT									0.00	0	0
Total For TH11A6									0.00	0	0
TH11A6 On 18/07/2041 Spot Bond				99.97986		99.95563			0.00	0	0
Total TH11A7 SPOT									0.00	0	0
Total For TH11A7									0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.39097		100.36650			0.00	0	0
Total TH11A8 SPOT									0.00	0	0
Total For TH11A8									0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.46898		100.44326			0.00	0	0
Total TH11B1 SPOT									0.00	0	0
Total For TH11B1									0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.17888		100.15296			0.00	0	0
Total TH11B2 SPOT									0.00	0	0
Total For TH11B2									0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.17813		100.15232			0.00	0	0
Total TH11B3 SPOT									0.00	0	0
Total For TH11B3									0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.19745		100.16888			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.19670		100.16823			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.19014		100.16261			0.00	0	0
Total TH11C3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11C3										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.25571		100.21880				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.25646		100.21944				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.25273		100.21625				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A On 21/08/2048 Spot Bond				101.47849		101.45449				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A On 21/08/2019 Spot Bond				101.54224		101.51755				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.15500	101.60345	9.25500	101.37278				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A On 21/02/2048 Spot Bond				101.51652		101.49224				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A On 21/02/2048 Spot Bond				101.57654		101.55130				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			9.06500	100.38564	9.16500	100.15674				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				101.50794		101.48380				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				101.57654		101.55130				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A On 21/02/2048 Spot Bond			9.17500	99.64962	9.27500	99.42183				0.00	0	0
Total TH12A9 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				101.65369		101.62720				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				101.65369		101.62720				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				101.65369		101.62720				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				101.65369		101.62720				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				101.79078		101.76209				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				101.79078		101.76209				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				101.79078		101.76209				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				101.78907		101.76040				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				102.34693		102.30925				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				102.34693		102.30925				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				102.46505		102.42736				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				102.33668		102.29916				0.00	0	0
Total TH12D4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				101.47707		101.45343				0.00	48,999,800	36,999,900
Total TH13A1 SPOT										0.00	48,999,800	36,999,900
Total For TH13A1										0.00	48,999,800	36,999,900
TH13A On 21/08/2018 Spot Bond				101.51481		101.49056				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2050 Spot Bond				101.57646		101.55121				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			9.30500	101.64008	9.40500	101.33399				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				101.47879		101.45511				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				101.64042		101.61633				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				100.93320		100.90843				0.00	0	20,000,000
Total TH13A7 SPOT										0.00	0	20,000,000
Total For TH13A7										0.00	0	20,000,000
TH13A On 21/08/2020 Spot Bond			9.19500	102.87408	9.29500	102.56536				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				101.46950		101.44577				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				101.65359		101.62710				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				101.65530		101.62879				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				101.68234		101.65513				0.00	0	0
Total TH13B3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				101.64831		101.62166				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 25/07/2020 Spot Bond				101.64844		101.62204				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				101.77351		101.74509				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				101.78721		101.75857				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				101.76737		101.73877				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				101.80136		101.77220				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				101.86770		101.83776				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.33807		102.30052				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				102.33807		102.30052				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				102.36082		102.32242				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.33545		102.29747				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				102.37224		102.33414				0.00	0	0
Total TH13D5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13D5										0.00	0	0
TH14A On 21/11/2017 Spot Bond				101.33308		101.30990				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				101.18651		101.16178				0.00	6,000,000,000	3,000,000,000
Total TH14A2 SPOT										0.00	6,000,000,000	3,000,000,000
Total For TH14A2										0.00	6,000,000,000	3,000,000,000
TH14A On 21/11/2021 Spot Bond				101.60030		101.57467				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			9.25000	107.41381	9.35000	107.01436				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				101.42696		101.40446				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				101.56635		101.54165				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				101.61146		101.58604				0.00	4,000,000,000	2,000,000,000
Total TH14A7 SPOT										0.00	4,000,000,000	2,000,000,000
Total For TH14A7										0.00	4,000,000,000	2,000,000,000
TH14A On 21/11/2021 Spot Bond			9.20000	103.85953	9.30000	103.43546				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B On 21/11/2021 Spot Bond				101.70478		101.67746				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				101.67932		101.65282				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14C On 21/11/2021 Spot Bond				101.79038		101.76168				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C On 21/11/2021 Spot Bond				101.78368		101.75553				0.00	0	0
Total TH14C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14C2										0.00	0	0
TH14D On 21/11/2021 Spot Bond				102.30335		102.26635				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				102.30308		102.26664				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH9A11 On 18/07/2039 Spot Bond				100.19753		100.17383				0.00	0	0
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A12 On 18/07/2039 Spot Bond				100.57593		100.55067				0.00	1,700,000,000	850,000,000
Total TH9A12 SPOT										0.00	1,700,000,000	850,000,000
Total For TH9A12										0.00	1,700,000,000	850,000,000
THE8A On 18/04/2036 Spot Bond			101.06155	5.87061	101.06155	5.85609				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A2 On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A3 On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A6 On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A7 On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE9A7										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.18563		100.15874				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				101.19486		101.16467				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D: On 18/07/2019 Spot Bond				100.26217		100.22434				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			9.22500	93.21891	9.32500	92.96954				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R: On 22/02/2020 Spot Bond			100.00000	19.96789	100.00000	19.93001				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	107.31900	10.00000	107.29100				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TLC01 On 22/09/2017 Spot Bond				100.77436		100.75159				0.00	0	0
Total TLC01 SPOT										0.00	0	0
Total For TLC01										0.00	0	0
TLC02 On 22/03/2018 Spot Bond				100.79097		100.76718				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			8.21500	104.67882	8.24000	104.64215				0.00	0	26,309,852,190
Total TN17 SPOT										0.00	0	26,309,852,190
Total For TN17										0.00	0	26,309,852,190
TN17/R: On 14/11/2017 Spot Bond			100.00000	71.27583	100.00000	71.11634				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN17/R203 SPOT									0.00	0	0
Total For TN17/R203									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.95500	105.53108	9.05500	105.21094			234,621,000,000.00	26,200,000	40,054,950,000
Total TN20 SPOT									234,621,000,000.00	26,200,000	40,054,950,000
Total For TN20									234,621,000,000.00	26,200,000	40,054,950,000
TN20/R On 17/09/2020 Spot Bond			100.00000	17.15061	100.00000	17.11285			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	8.82479	100.00000	8.80317			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.65000	110.54165	9.75000	110.02121			247,040,000,000.00	25,600,000	4,048,200,000
Total TN23 SPOT									247,040,000,000.00	25,600,000	4,048,200,000
Total For TN23									247,040,000,000.00	25,600,000	4,048,200,000
TN23/R On 06/11/2023 Spot Bond			100.00000	16.25286	100.00000	16.21649			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.48000	96.32401	10.58000	95.77156			0.00	0	17,106,500,000
Total TN25 SPOT									0.00	0	17,106,500,000
Total For TN25									0.00	0	17,106,500,000
TN25/R On 19/08/2025 Spot Bond			100.00000	11.09532	100.00000	11.07049			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.53000	93.73400	10.63000	93.12641			0.00	0	1,111,400,000
Total TN27 SPOT									0.00	0	1,111,400,000
Total For TN27									0.00	0	1,111,400,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.81122	100.00000	12.78254			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			11.11500	96.20537	11.21000	95.54520			0.00	0	7,351,600,000
Total TN30 SPOT									0.00	0	7,351,600,000
Total For TN30									0.00	0	7,351,600,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.82560	8.00000	120.79971			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			11.53500	94.14290	11.63500	93.35865			0.00	0	5,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN40 SPOT										0.00	0	5,500,000,000
Total For TN40										0.00	0	5,500,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.45880	10.75000	100.43006				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				101.53791		101.51401				0.00	0	0
Total TNF18 SPOT										0.00	0	0
Total For TNF18										0.00	0	0
TORQ1 On 15/08/2026 Spot Bond				101.96116		101.93202				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				101.66307		101.63755				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				102.24301		102.20971				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				101.69791		101.67266				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				101.73554		101.70973				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				101.79196		101.76532				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	107.31900	10.00000	107.29100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.48716		100.46256				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				100.20097		100.17660				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond				101.58847		101.56422				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			9.21000	104.70285	9.31000	104.37496				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.86178	10.00000	99.83417				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.86522	9.75000	99.83829				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.86748	100.00000	9.84119				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				101.02294		100.99814				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				101.06942		101.04350				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			9.45500	104.13336	9.55500	103.80400				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				101.02408		100.99925				0.00	0	22,882,800
Total TRA2A4 SPOT										0.00	0	22,882,800
Total For TRA2A4										0.00	0	22,882,800
TRA2A: On 14/12/2020 Spot Bond				101.06942		101.04350				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A1 On 14/12/2020 Spot Bond			9.25500	104.81005	9.35500	104.47867				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				101.14316		101.11547				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B1 On 14/12/2020 Spot Bond				101.17151		101.14313				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				101.29045		101.25921				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C1 On 14/12/2020 Spot Bond				101.33571		101.30338				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				101.62931		101.58989				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D1 On 14/12/2020 Spot Bond				101.62931		101.58989				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				101.07179		101.04628				0.00	0	13,669,900
Total TRAA2 SPOT										0.00	0	13,669,900
Total For TRAA2										0.00	0	13,669,900
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.58218	100.00000	8.56139				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.13495	100.00000	9.11281				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				101.08092		101.05472				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2I On 14/06/2024 Spot Bond			100.00000	9.46660	100.00000	9.44367				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				101.08660		101.06027				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.74298	100.00000	9.71938				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				101.24544		101.21528				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.11483	100.00000	13.08307				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				104.38107		104.34293				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2I On 14/06/2024 Spot Bond			100.00000	16.81835	100.00000	16.77761				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	24.25917	100.00000	24.19843				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	4.34326	100.00000	4.33238				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP207 On 28/04/2017 Spot Bond				99.93270		99.91027				0.00	0	0
Total TSP207 SPOT										0.00	0	0
Total For TSP207										0.00	0	0
TSP209 On 11/05/2017 Spot Bond				99.64049		99.61802				0.00	0	0
Total TSP209 SPOT										0.00	0	0
Total For TSP209										0.00	0	0
TSP21C On 25/05/2017 Spot Bond				99.32458		99.30207				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP210 SPOT										0.00	0	0
Total For TSP210										0.00	0	0
TSP211On 08/06/2017 Spot Bond				99.01219		98.98974				0.00	0	0
Total TSP211 SPOT										0.00	0	0
Total For TSP211										0.00	0	0
TSP213On 22/06/2017 Spot Bond				98.70764		98.68535				0.00	0	0
Total TSP213 SPOT										0.00	0	0
Total For TSP213										0.00	0	0
TSP215On 06/07/2017 Spot Bond				98.39499		98.37270				0.00	0	0
Total TSP215 SPOT										0.00	0	0
Total For TSP215										0.00	0	0
TSP217On 20/07/2017 Spot Bond				104.03501		104.01355				0.00	0	0
Total TSP217 SPOT										0.00	0	0
Total For TSP217										0.00	0	0
TSP218On 03/08/2017 Spot Bond				97.78028		97.75809				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP219On 17/08/2017 Spot Bond				97.48438		97.46231				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TTO01UOn 28/08/2019 Spot Bond			100.00000	26.57851	100.00000	26.51195				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0On 26/01/2020 Spot Bond				99.97215		99.94470				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC20On 20/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC205 SPOT										0.00	0	0
Total For TWC205										0.00	0	0
TWC22On 21/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC220 SPOT										0.00	0	0
Total For TWC220										0.00	0	0
TWC22On 24/04/2017 Spot Bond				100.00000	0.00000	102.02370				0.00	0	0
Total TWC221 SPOT										0.00	0	0
Total For TWC221										0.00	0	0
TWC22On 09/05/2017 Spot Bond				101.65603		101.63452				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC222 SPOT										0.00	0	0
Total For TWC222										0.00	0	0
TWC22 On 15/05/2017 Spot Bond				101.52699		101.50548				0.00	0	0
Total TWC223 SPOT										0.00	0	0
Total For TWC223										0.00	0	0
TWC22 On 17/05/2017 Spot Bond				101.48076		101.45930				0.00	0	0
Total TWC224 SPOT										0.00	0	0
Total For TWC224										0.00	0	0
TWC22 On 19/05/2017 Spot Bond				101.43637		101.41493				0.00	0	0
Total TWC225 SPOT										0.00	0	0
Total For TWC225										0.00	0	0
TWC22 On 22/05/2017 Spot Bond				101.37205		101.35062				0.00	0	0
Total TWC226 SPOT										0.00	0	0
Total For TWC226										0.00	0	0
TWC22 On 29/05/2017 Spot Bond				101.28762		101.26616				0.00	0	0
Total TWC227 SPOT										0.00	0	0
Total For TWC227										0.00	0	0
TWC22 On 02/06/2017 Spot Bond				101.22199		101.20055				0.00	0	0
Total TWC228 SPOT										0.00	0	0
Total For TWC228										0.00	0	0
TWC22 On 07/07/2017 Spot Bond				100.38752		100.36599				0.00	0	0
Total TWC229 SPOT										0.00	0	0
Total For TWC229										0.00	0	0
TWC23 On 12/07/2017 Spot Bond				100.27916		100.25769				0.00	0	0
Total TWC230 SPOT										0.00	0	0
Total For TWC230										0.00	0	0
TWC23 On 12/07/2017 Spot Bond				100.25835		100.23682				0.00	0	0
Total TWC231 SPOT										0.00	0	0
Total For TWC231										0.00	0	0
TWC23 On 14/07/2017 Spot Bond				100.12904		100.10753				0.00	0	0
Total TWC232 SPOT										0.00	0	0
Total For TWC232										0.00	0	0
TWC23 On 24/07/2017 Spot Bond			100.00000	83.36520	100.00000	80.04386				0.00	0	0
Total TWC233 SPOT										0.00	0	0
Total For TWC233										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.36000	105.79756	9.46000	105.44569				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.65000	105.14567	10.75000	104.53864			0.00	0	114,100,000
Total UG26 SPOT									0.00	0	114,100,000
Total For UG26									0.00	0	114,100,000
VJA01L On 20/01/2023 Spot Bond			100.00000	7.91080	100.00000	7.89143			0.00	0	0
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.82737	100.00000	7.80820			0.00	0	0
Total VJA02U SPOT									0.00	0	0
Total For VJA02U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	7.98522	100.00000	7.96565			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	8.21481	100.00000	8.19469			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	8.83892	100.00000	8.81727			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	8.82060	100.00000	8.79901			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	8.94305	100.00000	8.92114			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	0.10026	100.00000	0.10001			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.73972	100.00000	7.72077			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.74374	100.00000	7.72478			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	7.79098	100.00000	7.77189			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.00374	100.00000	7.98414				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	8.61776	100.00000	8.59665				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	6.96067	100.00000	6.94362				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	8.77295	100.00000	8.75147				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	0.10026	100.00000	0.10001				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VKC19 On 06/09/2017 Spot Bond				101.14041		101.11760				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				100.59006		100.56808				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	58.90128	100.00000	58.75702				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				101.86306		101.83870				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.68524		100.66021				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				101.83606		101.81206				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				101.19505		101.16974				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.68471		100.65888				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.45793	100.00000	7.43967				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.51641	100.00000	7.49799				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.03266	100.00000	9.01054				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	4.70242	100.00000	4.69090				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	8.66320	100.00000	8.64198				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	8.66628	100.00000	8.64505				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	8.66853	100.00000	8.64730				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	0.10026	100.00000	0.10001				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.28685	100.00000	7.26900				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.43278	100.00000	7.41457				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.22710	100.00000	9.20450				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.49135	100.00000	4.48035				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	8.39154	100.00000	8.37099				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 24/07/2024 Spot Bond			100.00000	8.46012	100.00000	8.43941				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	8.45962	100.00000	8.43890				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	0.10026	100.00000	0.10001				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00132	100.00000	0.00132				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	10.31780	100.00000	10.29196				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			2.76000	249.08470	2.81500	248.84912				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.93500	103.75565	7.96000	103.73086				0.00	0	0
Total WSP2 SPOT										0.00	0	0
Total For WSP2										0.00	0	0
WSP2L On 28/05/2017 Spot Bond			100.00000	95.83543	100.00000	95.59524				0.00	0	0
Total WSP2/R203 SPOT										0.00	0	0
Total For WSP2/R203										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			8.01500	105.52870	8.07500	105.39083				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			8.19500	105.82563	8.29500	105.53035				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.46000	105.50079	8.56000	105.13330				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	15.83568	100.00000	15.80024				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			7.40000	83.81772	7.46000	83.68334				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.05e+017	716,523,347,600	291,030,234,890
Total for SPOT :										1.05e+017	716,523,347,600	291,030,234,890
Total Futures										1.05e+017	716,523,419,655	291,031,102,161
Total Options										0.00	0	34,919
Grand Total:										1.05e+017	716,523,419,655	291,031,137,080