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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/12/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
EL28 On 05/02/2015 Bond Future			125.00575	125.00575	125.01946	125.01946			0.00	0
EL28 On 07/05/2015 Bond Future			125.51334	125.51334	125.52960	125.52960			0.00	0
Total EL28 Future									0.00	0
EL28 On 05/02/2015 Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0
EL28 On 05/02/2015 Bond Future	125.99	Put			970.54000	0.97054	984,250		0.00	0
EL28 On 05/02/2015 Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0
EL28 On 05/02/2015 Bond Future	126.00	Put			980.54000	0.98054	994,250		0.00	0
EL28 On 05/02/2015 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0
EL28 On 05/02/2015 Bond Future	126.01	Put			990.54000	0.99054	1,004,250		0.00	0
EL28 On 07/05/2015 Bond Future	125.00	Call			529.60000	0.52960	513,340		0.00	0
EL28 On 07/05/2015 Bond Future	125.00	Put			0.00000	0.00000	0,000		0.00	0
EL28 On 07/05/2015 Bond Future	125.01	Call			519.60000	0.51960	503,340		0.00	0
EL28 On 07/05/2015 Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0
EL28 On 07/05/2015 Bond Future	124.99	Call			539.60000	0.53960	523,340		0.00	0
EL28 On 07/05/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0

**Open
Interest**

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total EL28 Option												0.00	0
Total For EL28												0.00	0
ES33	On	05/02/2015	Bond Future			9.26122	87.56979	9.27750	87.44379			0.00	0
ES33	On	07/05/2015	Bond Future			9.33583	85.18758	9.35237	85.06137			0.00	0
ES33	On	06/08/2015	Bond Future			9.39920	86.67313	9.41614	86.54551			0.00	0
Total ES33 Future												0.00	0
ES33	On	05/02/2015	Bond Future	9.99	Call			5,246.66000	5.24666	5,372,660		0.00	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0
ES33	On	05/02/2015	Bond Future	10.00	Call			5,316.71000	5.31671	5,442,710		0.00	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0
ES33	On	05/02/2015	Bond Future	10.01	Call			5,386.67000	5.38667	5,512,670		0.00	0
ES33	On	05/02/2015	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0
ES33	On	07/05/2015	Bond Future	9.76	Put			0.00000	0.00000	0,000		0.00	0
ES33	On	07/05/2015	Bond Future	9.74	Call			2,877.59000	2.87759	3,003,800		0.00	0
ES33	On	07/05/2015	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0
ES33	On	07/05/2015	Bond Future	9.75	Call			2,949.83000	2.94983	3,076,040		0.00	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0
ES33	On	07/05/2015	Bond Future	9.76	Call			3,021.98000	3.02198	3,148,190		0.00	0
ES33	On	06/08/2015	Bond Future	9.61	Call			1,439.78000	1.43978	1,567,400		0.00	0
ES33	On	06/08/2015	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0
ES33	On	06/08/2015	Bond Future	9.59	Call			1,292.98000	1.29298	1,420,600		0.00	0
ES33	On	06/08/2015	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0
ES33	On	06/08/2015	Bond Future	9.60	Call			1,366.43000	1.36643	1,494,050		0.00	0
ES33	On	06/08/2015	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0
Total ES33 Option												0.00	0
Total For ES33												0.00	0
I2025	On	05/02/2015	Bond Future			118.89025	118.89025	118.90474	118.90474			0.00	0
I2025	On	07/05/2015	Bond Future			120.80877	120.80877	120.82585	120.82585			0.00	0
Total I2025 Future												0.00	0
I2025	On	05/02/2015	Bond Future	119.00	Put			95.26000	0.09526	109,750		0.00	0
I2025	On	05/02/2015	Bond Future	119.01	Call			0.00000	0.00000	0,000		0.00	0
I2025	On	05/02/2015	Bond Future	119.01	Put			105.26000	0.10526	119,750		0.00	0
I2025	On	05/02/2015	Bond Future	118.99	Call			0.00000	0.00000	0,000		0.00	0
I2025	On	05/02/2015	Bond Future	118.99	Put			85.26000	0.08526	99,750		0.00	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0
I2025	On	07/05/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0
I2025	On	07/05/2015	Bond Future	120.99	Put			164.15000	0.16415	181,230		0.00	0
I2025	On	07/05/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
I2025	On	07/05/2015	Bond Future	121.00	Put			174.15000	0.17415	191,230		0.00	0
I2025	On	07/05/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0
I2025	On	07/05/2015	Bond Future	121.01	Put			184.15000	0.18415	201,230		0.00	0
Total I2025 Option												0.00	0
Total For I2025												0.00	0
I2038	On	05/02/2015	Bond Future			127.19870	127.19870	127.21420	127.21420			0.00	0
I2038	On	07/05/2015	Bond Future			129.25131	129.25131	129.26939	129.26939			0.00	0
Total I2038 Future												0.00	0
I2038	On	05/02/2015	Bond Future	122.99	Call			4,224.20000	4.22420	4,208,700		0.00	0
I2038	On	05/02/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0
I2038	On	05/02/2015	Bond Future	123.00	Call			4,214.20000	4.21420	4,198,700		0.00	0
I2038	On	05/02/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0
I2038	On	05/02/2015	Bond Future	123.01	Call			4,204.20000	4.20420	4,188,700		0.00	0
I2038	On	05/02/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0
I2038	On	07/05/2015	Bond Future	127.01	Call			2,259.39000	2.25939	2,241,310		0.00	0
I2038	On	07/05/2015	Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0
I2038	On	07/05/2015	Bond Future	126.99	Call			2,279.39000	2.27939	2,261,310		0.00	0
I2038	On	07/05/2015	Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0
I2038	On	07/05/2015	Bond Future	127.00	Call			2,269.39000	2.26939	2,251,310		0.00	0
I2038	On	07/05/2015	Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0
Total I2038 Option												0.00	0
Total For I2038												0.00	0
I2046	On	05/02/2015	Bond Future			130.00673	130.00673	130.31478	130.31478			0.00	0
I2046	On	07/05/2015	Bond Future			130.73537	130.73537	131.05124	131.05124			0.00	0
Total I2046 Future												0.00	0
I2046	On	05/02/2015	Bond Future	123.99	Call			6,324.78000	6.32478	6,016,730		0.00	0
I2046	On	05/02/2015	Bond Future	123.99	Put			0.00000	0.00000	0,000		0.00	0
I2046	On	05/02/2015	Bond Future	124.00	Call			6,314.78000	6.31478	6,006,730		0.00	0
I2046	On	05/02/2015	Bond Future	124.00	Put			0.00000	0.00000	0,000		0.00	0
I2046	On	05/02/2015	Bond Future	124.01	Call			6,304.78000	6.30478	5,996,730		0.00	0
I2046	On	05/02/2015	Bond Future	124.01	Put			0.00000	0.00000	0,000		0.00	0
I2046	On	07/05/2015	Bond Future	127.01	Call			4,041.24000	4.04124	3,725,370		0.00	0
I2046	On	07/05/2015	Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0
I2046	On	07/05/2015	Bond Future	126.99	Call			4,061.24000	4.06124	3,745,370		0.00	0
I2046	On	07/05/2015	Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0
I2046	On	07/05/2015	Bond Future	127.00	Call			4,051.24000	4.05124	3,735,370		0.00	0
I2046	On	07/05/2015	Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0
Total I2046 Option												0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For I2046												0.00	0
I2050	On	05/02/2015	Bond Future			138.40715	138.40715	138.76958	138.76958			0.00	0
I2050	On	07/05/2015	Bond Future			140.64058	140.64058	141.01153	141.01153			0.00	0
Total I2050 Future												0.00	0
I2050	On	05/02/2015	Bond Future	129.99	Call			8,779.58000	8.77958	8,417,150		0.00	0
I2050	On	05/02/2015	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0
I2050	On	05/02/2015	Bond Future	130.00	Call			8,769.58000	8.76958	8,407,150		0.00	0
I2050	On	05/02/2015	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0
I2050	On	05/02/2015	Bond Future	130.01	Call			8,759.58000	8.75958	8,397,150		0.00	0
I2050	On	05/02/2015	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0
I2050	On	07/05/2015	Bond Future	134.99	Call			6,021.53000	6.02153	5,650,580		0.00	0
I2050	On	07/05/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0
I2050	On	07/05/2015	Bond Future	135.00	Call			6,011.53000	6.01153	5,640,580		0.00	0
I2050	On	07/05/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0
I2050	On	07/05/2015	Bond Future	135.01	Call			6,001.53000	6.00153	5,630,580		0.00	0
I2050	On	07/05/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0
Total I2050 Option												0.00	0
Total For I2050												0.00	0
R186	On	05/02/2015	Bond Future			7.78541	122.22482	7.74507	122.57707		7.58	67,223,651.00	550
R186	On	07/05/2015	Bond Future			7.83141	124.18711	7.78931	124.54757		7.55	0.00	0
R186	On	06/08/2015	Bond Future			7.86185	121.05099	7.81807	121.41896		7.97	0.00	0
R186	On	05/11/2015	Bond Future			7.87180	123.28616	7.82603	123.66450		7.70	0.00	0
Total R186 Future												67,223,651.00	550
R186	On	05/02/2015	Bond Future	8.00	Call			2,873.59000	2.87359	2,613,630	7.58	0.00	0
R186	On	05/02/2015	Bond Future	8.00	Put			670.94000	0.67094	763,230	7.58	0.00	0
R186	On	05/02/2015	Bond Future	8.05	Call			3,188.49000	3.18849	2,916,200	7.60	0.00	0
R186	On	05/02/2015	Bond Future	8.76	Call			8,471.98000	8.47198	8,124,070	7.95	0.00	0
R186	On	05/02/2015	Bond Future	8.50	Put			81.68000	0.08168	96,830	7.82	0.00	0
R186	On	05/02/2015	Bond Future	8.45	Put			103.89000	0.10389	122,710	7.80	0.00	0
R186	On	05/02/2015	Bond Future	8.74	Call			8,315.88000	8.31588	7,968,440	7.94	0.00	0
R186	On	05/02/2015	Bond Future	8.74	Put			23.56000	0.02356	28,370	7.94	0.00	0
R186	On	05/02/2015	Bond Future	8.75	Call			8,393.93000	8.39393	8,046,260	7.94	0.00	0
R186	On	05/02/2015	Bond Future	8.75	Put			22.30000	0.02230	26,880	7.94	0.00	0
R186	On	05/02/2015	Bond Future	8.05	Put			560.29000	0.56029	640,250	7.60	0.00	0
R186	On	05/02/2015	Bond Future	8.45	Call			6,062.21000	6.06221	5,728,780	7.80	0.00	0
R186	On	05/02/2015	Bond Future	8.76	Put			21.11000	0.02111	25,450	7.95	0.00	0
R186	On	05/02/2015	Bond Future	9.00	Call			10,334.76000	10.33476	9,983,680	8.07	0.00	0
R186	On	05/02/2015	Bond Future	9.00	Put			5.30000	0.00530	6,470	8.07	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R186	On	05/02/2015	Bond Future	8.50	Call			6,447.15000	6.44715	6,110,050	7.82	0.00	0
R186	On	07/05/2015	Bond Future	8.26	Put			983.81000	0.98381	1,071,900	7.79	0.00	0
R186	On	07/05/2015	Bond Future	8.24	Call			4,809.94000	4.80994	4,540,590	7.78	0.00	0
R186	On	07/05/2015	Bond Future	8.24	Put			1,026.54000	1.02654	1,117,650	7.78	0.00	0
R186	On	07/05/2015	Bond Future	8.25	Call			4,870.35000	4.87035	4,599,480	7.78	0.00	0
R186	On	07/05/2015	Bond Future	8.25	Put			1,004.86000	1.00486	1,094,450	7.78	0.00	0
R186	On	07/05/2015	Bond Future	8.26	Call			4,931.31000	4.93131	4,658,940	7.79	0.00	0
R186	On	06/08/2015	Bond Future	8.00	Call			4,006.79000	4.00679	3,787,170	8.09	0.00	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,487.71000	2.48771	2,636,060	8.09	0.00	0
R186	On	06/08/2015	Bond Future	8.01	Call			4,055.41000	4.05541	3,834,320	8.10	0.00	0
R186	On	06/08/2015	Bond Future	8.01	Put			2,453.59000	2.45359	2,600,470	8.10	0.00	0
R186	On	06/08/2015	Bond Future	7.99	Call			3,958.45000	3.95845	3,740,320	8.09	0.00	0
R186	On	06/08/2015	Bond Future	7.99	Put			2,522.18000	2.52218	2,672,020	8.09	0.00	0
R186	On	05/11/2015	Bond Future	9.00	Put			792.63000	0.79263	848,400	8.16	0.00	0
R186	On	05/11/2015	Bond Future	8.24	Call			5,622.10000	5.62210	5,371,630	7.93	0.00	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,258.53000	2.25853	2,386,400	7.93	0.00	0
R186	On	05/11/2015	Bond Future	8.25	Call			5,673.93000	5.67393	5,422,280	7.93	0.00	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,230.71000	2.23071	2,357,400	7.93	0.00	0
R186	On	05/11/2015	Bond Future	8.26	Call			5,726.40000	5.72640	5,473,580	7.94	0.00	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,203.60000	2.20360	2,329,120	7.94	0.00	0
R186	On	05/11/2015	Bond Future	9.00	Call			10,003.11000	10.00311	9,680,540	8.16	0.00	0
Total R186 Option												0.00	0
Total For R186												67,223,651.00	550
R197	On	05/02/2015	Bond Future			288.59678	288.59678	288.63175	288.63175			0.00	0
R197	On	07/05/2015	Bond Future			293.25366	293.25366	293.29475	293.29475			0.00	0
Total R197 Future												0.00	0
R197	On	05/02/2015	Bond Future	289.01	Call			0.00000	0.00000	0,000		0.00	0
R197	On	05/02/2015	Bond Future	289.01	Put			378.25000	0.37825	413,220		0.00	0
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0
R197	On	05/02/2015	Bond Future	288.99	Put			358.25000	0.35825	393,220		0.00	0
R197	On	05/02/2015	Bond Future	289.00	Call			0.00000	0.00000	0,000		0.00	0
R197	On	05/02/2015	Bond Future	289.00	Put			368.25000	0.36825	403,220		0.00	0
R197	On	07/05/2015	Bond Future	294.01	Call			0.00000	0.00000	0,000		0.00	0
R197	On	07/05/2015	Bond Future	294.01	Put			715.25000	0.71525	756,340		0.00	0
R197	On	07/05/2015	Bond Future	293.99	Call			0.00000	0.00000	0,000		0.00	0
R197	On	07/05/2015	Bond Future	293.99	Put			695.25000	0.69525	736,340		0.00	0
R197	On	07/05/2015	Bond Future	294.00	Call			0.00000	0.00000	0,000		0.00	0
R197	On	07/05/2015	Bond Future	294.00	Put			705.25000	0.70525	746,340		0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total R197 Option												0.00	0
Total For R197												0.00	0
R202	On	05/02/2015	Bond Future			237.92945	237.92945	237.78381	237.78381			0.00	0
R202	On	07/05/2015	Bond Future			241.76874	241.76874	241.62540	241.62540			0.00	0
Total R202 Future												0.00	0
R202	On	05/02/2015	Bond Future	232.99	Call			4,793.81000	4.79381	4,939,450		0.00	0
R202	On	05/02/2015	Bond Future	232.99	Put			0.00000	0.00000	0,000		0.00	0
R202	On	05/02/2015	Bond Future	233.00	Call			4,783.81000	4.78381	4,929,450		0.00	0
R202	On	05/02/2015	Bond Future	233.00	Put			0.00000	0.00000	0,000		0.00	0
R202	On	05/02/2015	Bond Future	233.01	Call			4,773.81000	4.77381	4,919,450		0.00	0
R202	On	05/02/2015	Bond Future	233.01	Put			0.00000	0.00000	0,000		0.00	0
R202	On	07/05/2015	Bond Future	238.49	Call			3,135.40000	3.13540	3,278,740		0.00	0
R202	On	07/05/2015	Bond Future	238.49	Put			0.00000	0.00000	0,000		0.00	0
R202	On	07/05/2015	Bond Future	238.50	Call			3,125.40000	3.12540	3,268,740		0.00	0
R202	On	07/05/2015	Bond Future	238.50	Put			0.00000	0.00000	0,000		0.00	0
R202	On	07/05/2015	Bond Future	238.51	Call			3,115.40000	3.11540	3,258,740		0.00	0
R202	On	07/05/2015	Bond Future	238.51	Put			0.00000	0.00000	0,000		0.00	0
Total R202 Option												0.00	0
Total For R202												0.00	0
R2023	On	05/02/2015	Bond Future			7.55345	104.65269	7.51295	104.89585		5.63	0.00	0
R2023	On	07/05/2015	Bond Future			7.59701	102.40831	7.55440	102.65755		6.01	0.00	0
R2023	On	06/08/2015	Bond Future			7.62186	104.19368	7.57719	104.44820		6.09	0.00	0
Total R2023 Future												0.00	0
R2023	On	05/02/2015	Bond Future	8.76	Put			2.16000	0.00216	2,690	6.14	0.00	0
R2023	On	05/02/2015	Bond Future	8.74	Call			7,054.02000	7.05402	6,811,470	6.14	0.00	0
R2023	On	05/02/2015	Bond Future	8.74	Put			2.50000	0.00250	3,110	6.14	0.00	0
R2023	On	05/02/2015	Bond Future	8.75	Call			7,108.71000	7.10871	6,866,120	6.14	0.00	0
R2023	On	05/02/2015	Bond Future	8.75	Put			2.32000	0.00232	2,890	6.14	0.00	0
R2023	On	05/02/2015	Bond Future	8.76	Call			7,163.38000	7.16338	6,920,750	6.14	0.00	0
R2023	On	07/05/2015	Bond Future	8.14	Call			3,837.81000	3.83781	3,636,830	6.27	0.00	0
R2023	On	07/05/2015	Bond Future	8.14	Put			479.01000	0.47901	527,270	6.27	0.00	0
R2023	On	07/05/2015	Bond Future	8.15	Call			3,882.85000	3.88285	3,680,950	6.27	0.00	0
R2023	On	07/05/2015	Bond Future	8.15	Put			467.93000	0.46793	515,270	6.27	0.00	0
R2023	On	07/05/2015	Bond Future	8.16	Call			3,928.06000	3.92806	3,725,260	6.27	0.00	0
R2023	On	07/05/2015	Bond Future	8.16	Put			457.05000	0.45705	503,490	6.27	0.00	0
R2023	On	06/08/2015	Bond Future	9.07	Call			8,235.38000	8.23538	7,995,650	6.47	0.00	0
R2023	On	06/08/2015	Bond Future	9.07	Put			148.77000	0.14877	163,560	6.47	0.00	0
R2023	On	06/08/2015	Bond Future	8.24	Call			4,474.54000	4.47454	4,278,670	6.38	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2023	On	06/08/2015	Bond Future	8.24	Put			779.13000	0.77913	837,780	6.38	0.00	0
R2023	On	06/08/2015	Bond Future	8.25	Call			4,516.32000	4.51632	4,319,690	6.38	0.00	0
R2023	On	06/08/2015	Bond Future	8.25	Put			766.46000	0.76646	824,350	6.38	0.00	0
R2023	On	06/08/2015	Bond Future	8.26	Call			4,558.23000	4.55823	4,360,840	6.38	0.00	0
R2023	On	06/08/2015	Bond Future	8.26	Put			753.97000	0.75397	811,100	6.38	0.00	0
Total R2023 Option												0.00	0
Total For R2023												0.00	0
R203	On	05/02/2015	Bond Future			6.70594	106.98012	6.64757	107.12016		1.82	10,270,091.52	96
R203	On	07/05/2015	Bond Future			6.72941	104.53072	6.66319	104.67521		1.86	0.00	0
R203	On	06/08/2015	Bond Future			6.68930	106.35337	6.61390	106.50139		1.74	0.00	0
Total R203 Future												10,270,091.52	96
R203	On	05/02/2015	Bond Future	7.69	Call			2,466.28000	2.46628	2,326,620	2.01	0.00	0
R203	On	05/02/2015	Bond Future	7.69	Put			0.70000	0.00070	1,080	2.01	0.00	0
R203	On	05/02/2015	Bond Future	8.34	Call			3,965.75000	3.96575	3,825,710	2.01	0.00	0
R203	On	05/02/2015	Bond Future	8.34	Put			0.00000	0.00000	0,000	2.01	0.00	0
R203	On	05/02/2015	Bond Future	8.35	Call			3,988.61000	3.98861	3,848,570	2.01	0.00	0
R203	On	05/02/2015	Bond Future	8.35	Put			0.00000	0.00000	0,000	2.01	0.00	0
R203	On	05/02/2015	Bond Future	8.36	Call			4,011.46000	4.01146	3,871,420	2.01	0.00	0
R203	On	05/02/2015	Bond Future	8.36	Put			0.00000	0.00000	0,000	2.01	0.00	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,412.11000	1.41211	1,292,330	1.98	0.00	0
R203	On	07/05/2015	Bond Future	7.26	Put			119.12000	0.11912	143,830	1.98	0.00	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,375.85000	1.37585	1,257,220	1.98	0.00	0
R203	On	07/05/2015	Bond Future	7.24	Put			125.85000	0.12585	151,710	1.98	0.00	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,393.94000	1.39394	1,274,730	1.98	0.00	0
R203	On	07/05/2015	Bond Future	7.25	Put			122.44000	0.12244	147,720	1.98	0.00	0
R203	On	06/08/2015	Bond Future	6.76	Call			776.69000	0.77669	692,970	1.79	0.00	0
R203	On	06/08/2015	Bond Future	6.76	Put			490.13000	0.49013	554,430	1.79	0.00	0
R203	On	06/08/2015	Bond Future	6.74	Call			753.18000	0.75318	670,920	1.79	0.00	0
R203	On	06/08/2015	Bond Future	6.74	Put			505.79000	0.50579	571,550	1.79	0.00	0
R203	On	06/08/2015	Bond Future	6.75	Call			764.89000	0.76489	681,900	1.79	0.00	0
R203	On	06/08/2015	Bond Future	6.75	Put			497.91000	0.49791	562,940	1.79	0.00	0
Total R203 Option												0.00	0
Total For R203												10,270,091.52	96
R2030	On	05/02/2015	Bond Future			8.15121	98.92264	8.14164	99.00386			98,922.64	1
R2030	On	07/05/2015	Bond Future			8.20110	100.51118	8.19097	100.59592			0.00	0
Total R2030 Future												98,922.64	1
R2030	On	05/02/2015	Bond Future	9.26	Call			8,885.67000	8.88567	8,804,450		0.00	0
R2030	On	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2030	On	05/02/2015	Bond Future	9.24	Call			8,736.96000	8.73696	8,655,740		0.00	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0
R2030	On	05/02/2015	Bond Future	9.25	Call			8,811.36000	8.81136	8,730,140		0.00	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0
R2030	On	07/05/2015	Bond Future	8.74	Call			4,448.47000	4.44847	4,363,730		0.00	0
R2030	On	07/05/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0
R2030	On	07/05/2015	Bond Future	8.75	Call			4,526.84000	4.52684	4,442,100		0.00	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0
R2030	On	07/05/2015	Bond Future	8.76	Call			4,605.11000	4.60511	4,520,370		0.00	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0
Total R2030 Option												0.00	0
Total For R2030												98,922.64	1
R2032	On	05/02/2015	Bond Future			8.33377	102.24074	8.33955	102.18880			0.00	0
R2032	On	07/05/2015	Bond Future			8.38469	99.72677	8.39040	99.67615			0.00	0
R2032	On	06/08/2015	Bond Future			8.42351	101.46606	8.42929	101.41542			0.00	0
Total R2032 Future												0.00	0
R2032	On	05/02/2015	Bond Future	8.51	Call			1,513.96000	1.51396	1,565,900		0.00	0
R2032	On	05/02/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0
R2032	On	05/02/2015	Bond Future	8.49	Call			1,338.07000	1.33807	1,390,010		0.00	0
R2032	On	05/02/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0
R2032	On	05/02/2015	Bond Future	8.50	Call			1,426.07000	1.42607	1,478,010		0.00	0
R2032	On	05/02/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0
R2032	On	07/05/2015	Bond Future	8.51	Call			1,051.79000	1.05179	1,102,410		0.00	0
R2032	On	07/05/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0
R2032	On	07/05/2015	Bond Future	8.49	Call			877.05000	0.87705	927,670		0.00	0
R2032	On	07/05/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0
R2032	On	07/05/2015	Bond Future	8.50	Call			964.48000	0.96448	1,015,100		0.00	0
R2032	On	07/05/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0
R2032	On	06/08/2015	Bond Future	8.50	Call			616.49000	0.61649	667,130		0.00	0
R2032	On	06/08/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0
R2032	On	06/08/2015	Bond Future	8.51	Call			703.22000	0.70322	753,860		0.00	0
R2032	On	06/08/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0
R2032	On	06/08/2015	Bond Future	8.49	Call			529.65000	0.52965	580,290		0.00	0
R2032	On	06/08/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0
Total R2032 Option												0.00	0
Total For R2032												0.00	0
R2037	On	05/02/2015	Bond Future			8.41588	101.06644	8.44199	100.80572			0.00	0
R2037	On	07/05/2015	Bond Future			8.46556	102.68944	8.49218	102.42669			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2037	On	06/08/2015	Bond Future			8.50529	100.22002	8.53256	99.95367			0.00	0
Total R2037 Future												0.00	0
R2037	On	05/02/2015	Bond Future	9.49	Call			9,647.81000	9.64781	9,908,530		0.00	0
R2037	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0
R2037	On	05/02/2015	Bond Future	9.50	Call			9,732.68000	9.73268	9,993,400		0.00	0
R2037	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0
R2037	On	05/02/2015	Bond Future	9.51	Call			9,817.42000	9.81742	10,078,140		0.00	0
R2037	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0
R2037	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0
R2037	On	07/05/2015	Bond Future	9.01	Call			4,904.01000	4.90401	5,166,760		0.00	0
R2037	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0
R2037	On	07/05/2015	Bond Future	8.99	Call			4,721.68000	4.72168	4,984,430		0.00	0
R2037	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0
R2037	On	07/05/2015	Bond Future	9.00	Call			4,812.91000	4.81291	5,075,660		0.00	0
R2037	On	06/08/2015	Bond Future	8.74	Call			1,990.32000	1.99032	2,256,670		0.00	0
R2037	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0
R2037	On	06/08/2015	Bond Future	8.75	Call			2,084.69000	2.08469	2,351,040		0.00	0
R2037	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0
R2037	On	06/08/2015	Bond Future	8.76	Call			2,178.92000	2.17892	2,445,270		0.00	0
R2037	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0
Total R2037 Option												0.00	0
Total For R2037												0.00	0
R204	On	05/02/2015	Bond Future			6.96587	104.55510	6.92450	104.69612		2.84	0.00	0
R204	On	07/05/2015	Bond Future			7.00539	106.23363	6.96000	106.37914		2.87	0.00	0
R204	On	06/08/2015	Bond Future			7.00768	104.04658	6.95807	104.19560		2.96	0.00	0
Total R204 Future												0.00	0
R204	On	05/02/2015	Bond Future	8.24	Call			4,371.61000	4.37161	4,230,650	3.13	0.00	0
R204	On	05/02/2015	Bond Future	8.24	Put			0.18000	0.00018	0,240	3.13	0.00	0
R204	On	05/02/2015	Bond Future	8.25	Call			4,403.95000	4.40395	4,262,980	3.13	0.00	0
R204	On	05/02/2015	Bond Future	8.25	Put			0.17000	0.00017	0,220	3.13	0.00	0
R204	On	05/02/2015	Bond Future	8.26	Call			4,436.27000	4.43627	4,295,300	3.13	0.00	0
R204	On	05/02/2015	Bond Future	8.26	Put			0.15000	0.00015	0,200	3.13	0.00	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,930.15000	1.93015	1,814,120	3.04	0.00	0
R204	On	07/05/2015	Bond Future	7.49	Put			246.65000	0.24665	276,130	3.04	0.00	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,955.38000	1.95538	1,838,740	3.04	0.00	0
R204	On	07/05/2015	Bond Future	7.50	Put			240.44000	0.24044	269,310	3.04	0.00	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,980.71000	1.98071	1,863,490	3.04	0.00	0
R204	On	07/05/2015	Bond Future	7.51	Put			234.35000	0.23435	262,640	3.04	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R204	On	06/08/2015	Bond Future	8.41	Call			4,314.71000	4.31471	4,173,380	3.17	0.00	0
R204	On	06/08/2015	Bond Future	8.41	Put			60.88000	0.06088	68,570	3.17	0.00	0
R204	On	06/08/2015	Bond Future	7.74	Call			2,603.52000	2.60352	2,482,300	3.17	0.00	0
R204	On	06/08/2015	Bond Future	7.74	Put			285.23000	0.28523	313,030	3.17	0.00	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,627.51000	2.62751	2,505,870	3.17	0.00	0
R204	On	06/08/2015	Bond Future	7.75	Put			279.99000	0.27999	307,370	3.17	0.00	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,651.12000	2.65112	2,529,040	3.17	0.00	0
R204	On	06/08/2015	Bond Future	7.76	Put			274.38000	0.27438	301,320	3.17	0.00	0
Total R204 Option												0.00	0
Total For R204												0.00	0
R2044	On	05/02/2015	Bond Future			8.54046	102.47295	8.56145	102.24516			0.00	0
R2044	On	07/05/2015	Bond Future			8.58966	104.11852	8.61101	103.88931			0.00	0
R2044	On	06/08/2015	Bond Future			8.62962	101.54879	8.65147	101.31641			0.00	0
Total R2044 Future												0.00	0
R2044	On	05/02/2015	Bond Future	8.99	Call			4,469.15000	4.46915	4,696,940		0.00	0
R2044	On	05/02/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0
R2044	On	05/02/2015	Bond Future	9.00	Call			4,569.44000	4.56944	4,797,230		0.00	0
R2044	On	05/02/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0
R2044	On	05/02/2015	Bond Future	9.01	Call			4,669.55000	4.66955	4,897,340		0.00	0
R2044	On	05/02/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0
R2044	On	07/05/2015	Bond Future	9.00	Call			4,027.93000	4.02793	4,257,140		0.00	0
R2044	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0
R2044	On	07/05/2015	Bond Future	9.01	Call			4,127.89000	4.12789	4,357,100		0.00	0
R2044	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0
R2044	On	07/05/2015	Bond Future	8.99	Call			3,927.81000	3.92781	4,157,020		0.00	0
R2044	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0
R2044	On	06/08/2015	Bond Future	8.76	Call			1,140.98000	1.14098	1,373,360		0.00	0
R2044	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0
R2044	On	06/08/2015	Bond Future	8.74	Call			932.36000	0.93236	1,164,740		0.00	0
R2044	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0
R2044	On	06/08/2015	Bond Future	8.75	Call			1,036.76000	1.03676	1,269,140		0.00	0
R2044	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0
Total R2044 Option												0.00	0
Total For R2044												0.00	0
R2048	On	05/02/2015	Bond Future			8.52605	106.39200	8.54196	106.21372			212,784.00	2
R2048	On	07/05/2015	Bond Future			8.57100	103.66911	8.58712	103.49025			0.00	0
R2048	On	06/08/2015	Bond Future			8.60632	105.47664	8.62278	105.29553			0.00	0
Total R2048 Future												212,784.00	2

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0
R2048	On	05/02/2015	Bond Future	9.49	Call			9,716.57000	9.71657	9,894,850		0.00	0
R2048	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0
R2048	On	05/02/2015	Bond Future	9.50	Call			9,810.27000	9.81027	9,988,550		0.00	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0
R2048	On	05/02/2015	Bond Future	9.51	Call			9,903.79000	9.90379	10,082,070		0.00	0
R2048	On	07/05/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0
R2048	On	07/05/2015	Bond Future	9.24	Call			6,807.16000	6.80716	6,986,020		0.00	0
R2048	On	07/05/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0
R2048	On	07/05/2015	Bond Future	9.25	Call			6,905.15000	6.90515	7,084,010		0.00	0
R2048	On	07/05/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0
R2048	On	07/05/2015	Bond Future	9.26	Call			7,002.96000	7.00296	7,181,820		0.00	0
R2048	On	06/08/2015	Bond Future	8.74	Call			1,273.66000	1.27366	1,454,770		0.00	0
R2048	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0
R2048	On	06/08/2015	Bond Future	8.75	Call			1,381.02000	1.38102	1,562,130		0.00	0
R2048	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0
R2048	On	06/08/2015	Bond Future	8.76	Call			1,488.18000	1.48818	1,669,290		0.00	0
R2048	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0
Total R2048 Option												0.00	0
Total For R2048												212,784.00	2
R207	On	05/02/2015	Bond Future			7.18208	100.79065	7.13066	101.00162		3.72	0.00	0
R207	On	07/05/2015	Bond Future			7.22941	102.40898	7.17415	102.62551		3.78	0.00	0
R207	On	06/08/2015	Bond Future			7.24819	100.55008	7.18894	100.77133		3.92	0.00	0
Total R207 Future												0.00	0
R207	On	05/02/2015	Bond Future	8.49	Call			5,400.64000	5.40064	5,189,790	4.08	0.00	0
R207	On	05/02/2015	Bond Future	8.49	Put			0.26000	0.00026	0,380	4.08	0.00	0
R207	On	05/02/2015	Bond Future	8.50	Call			5,439.02000	5.43902	5,228,150	4.08	0.00	0
R207	On	05/02/2015	Bond Future	8.50	Put			0.24000	0.00024	0,340	4.08	0.00	0
R207	On	05/02/2015	Bond Future	8.51	Call			5,477.38000	5.47738	5,266,510	4.08	0.00	0
R207	On	05/02/2015	Bond Future	8.51	Put			0.22000	0.00022	0,320	4.08	0.00	0
R207	On	07/05/2015	Bond Future	8.26	Call			4,218.40000	4.21840	4,014,050	4.05	0.00	0
R207	On	07/05/2015	Bond Future	8.26	Put			65.93000	0.06593	78,110	4.05	0.00	0
R207	On	07/05/2015	Bond Future	7.73	Call			2,457.71000	2.45771	2,285,030	3.98	0.00	0
R207	On	07/05/2015	Bond Future	7.73	Put			305.39000	0.30539	349,240	3.98	0.00	0
R207	On	07/05/2015	Bond Future	8.24	Call			4,148.42000	4.14842	3,944,790	4.05	0.00	0
R207	On	07/05/2015	Bond Future	8.24	Put			70.52000	0.07052	83,420	4.05	0.00	0
R207	On	07/05/2015	Bond Future	8.25	Call			4,183.38000	4.18338	3,979,390	4.05	0.00	0
R207	On	07/05/2015	Bond Future	8.25	Put			68.19000	0.06819	80,730	4.05	0.00	0
R207	On	06/08/2015	Bond Future	7.75	Call			2,627.89000	2.62789	2,465,090	4.13	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R207	On	06/08/2015	Bond Future	7.75	Put			556.45000	0.55645	614,900	4.13	0.00	0
R207	On	06/08/2015	Bond Future	7.76	Call			2,655.17000	2.65517	2,491,610	4.13	0.00	0
R207	On	06/08/2015	Bond Future	7.76	Put			547.29000	0.54729	604,980	4.13	0.00	0
R207	On	06/08/2015	Bond Future	7.46	Call			1,890.93000	1.89093	1,752,750	4.05	0.00	0
R207	On	06/08/2015	Bond Future	7.46	Put			883.61000	0.88361	966,680	4.05	0.00	0
R207	On	06/08/2015	Bond Future	7.74	Call			2,600.71000	2.60071	2,438,680	4.13	0.00	0
R207	On	06/08/2015	Bond Future	7.74	Put			565.74000	0.56574	624,960	4.13	0.00	0
Total R207 Option												0.00	0
Total For R207												0.00	0
R208	On	05/02/2015	Bond Future			7.33705	99.59572	7.28598	99.84051		4.55	0.00	0
R208	On	07/05/2015	Bond Future			7.38108	97.79478	7.32688	98.04561		4.82	0.00	0
R208	On	06/08/2015	Bond Future			7.40188	99.50007	7.34454	99.75615		4.86	0.00	0
R208	On	05/11/2015	Bond Future			7.39223	97.93333	7.33107	98.19706		4.75	0.00	0
Total R208 Future												0.00	0
R208	On	05/02/2015	Bond Future	8.49	Call			5,578.30000	5.57830	5,334,100	4.97	0.00	0
R208	On	05/02/2015	Bond Future	8.49	Put			1.61000	0.00161	2,200	4.97	0.00	0
R208	On	05/02/2015	Bond Future	8.50	Call			5,622.84000	5.62284	5,378,600	4.97	0.00	0
R208	On	05/02/2015	Bond Future	8.50	Put			1.49000	0.00149	2,040	4.97	0.00	0
R208	On	05/02/2015	Bond Future	8.51	Call			5,667.36000	5.66736	5,423,080	4.97	0.00	0
R208	On	05/02/2015	Bond Future	8.51	Put			1.38000	0.00138	1,890	4.97	0.00	0
R208	On	07/05/2015	Bond Future	7.99	Put			291.31000	0.29131	332,920	5.07	0.00	0
R208	On	07/05/2015	Bond Future	8.00	Call			3,344.14000	3.34414	3,134,070	5.07	0.00	0
R208	On	07/05/2015	Bond Future	8.00	Put			284.03000	0.28403	324,790	5.07	0.00	0
R208	On	07/05/2015	Bond Future	8.01	Call			3,381.75000	3.38175	3,170,840	5.07	0.00	0
R208	On	07/05/2015	Bond Future	8.01	Put			277.07000	0.27707	316,990	5.07	0.00	0
R208	On	07/05/2015	Bond Future	7.99	Call			3,306.82000	3.30682	3,097,600	5.07	0.00	0
R208	On	06/08/2015	Bond Future	8.85	Put			100.28000	0.10028	114,180	5.18	0.00	0
R208	On	06/08/2015	Bond Future	7.99	Put			595.93000	0.59593	656,710	5.10	0.00	0
R208	On	06/08/2015	Bond Future	8.00	Call			3,465.09000	3.46509	3,268,980	5.10	0.00	0
R208	On	06/08/2015	Bond Future	8.00	Put			585.90000	0.58590	645,870	5.10	0.00	0
R208	On	06/08/2015	Bond Future	8.01	Call			3,498.32000	3.49832	3,301,400	5.10	0.00	0
R208	On	06/08/2015	Bond Future	8.01	Put			576.02000	0.57602	635,180	5.10	0.00	0
R208	On	06/08/2015	Bond Future	8.85	Call			6,560.59000	6.56059	6,318,410	5.18	0.00	0
R208	On	06/08/2015	Bond Future	7.99	Call			3,431.97000	3.43197	3,236,670	5.10	0.00	0
R208	On	05/11/2015	Bond Future	7.74	Call			2,832.57000	2.83257	2,659,460	4.91	0.00	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,085.52000	1.08552	1,176,140	4.91	0.00	0
R208	On	05/11/2015	Bond Future	7.75	Call			2,860.70000	2.86070	2,686,700	4.91	0.00	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,071.41000	1.07141	1,161,140	4.91	0.00	0
R208	On	05/11/2015	Bond Future	7.76	Call			2,888.96000	2.88896	2,714,080	4.91	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R208	On	05/11/2015	Bond Future	7.76	Put			1,057.45000	1.05745	1,146,300	4.91	0.00	0
R208	On	05/11/2015	Bond Future	8.48	Call			5,177.12000	5.17712	4,951,650	5.07	0.00	0
R208	On	05/11/2015	Bond Future	8.48	Put			364.17000	0.36417	402,430	5.07	0.00	0
Total R208 Option												0.00	0
Total For R208												0.00	0
R209	On	05/02/2015	Bond Future			8.34891	81.59395	8.36477	81.46276		11.29	0.00	0
R209	On	07/05/2015	Bond Future			8.39326	79.75592	8.40934	79.62424		12.20	0.00	0
R209	On	06/08/2015	Bond Future			8.42694	81.14681	8.44334	81.01363		12.48	0.00	0
Total R209 Future												0.00	0
R209	On	05/02/2015	Bond Future	9.24	Put			71.48000	0.07148	63,430	12.22	0.00	0
R209	On	05/02/2015	Bond Future	9.25	Call			6,896.60000	6.89660	7,020,020	12.23	0.00	0
R209	On	05/02/2015	Bond Future	9.25	Put			68.49000	0.06849	60,720	12.23	0.00	0
R209	On	05/02/2015	Bond Future	9.26	Call			6,965.33000	6.96533	7,089,050	12.23	0.00	0
R209	On	05/02/2015	Bond Future	9.26	Put			65.33000	0.06533	57,860	12.23	0.00	0
R209	On	05/02/2015	Bond Future	9.00	Call			5,184.88000	5.18488	5,298,300	11.99	0.00	0
R209	On	05/02/2015	Bond Future	9.00	Put			190.65000	0.19065	172,880	11.99	0.00	0
R209	On	05/02/2015	Bond Future	9.24	Call			6,827.59000	6.82759	6,950,730	12.22	0.00	0
R209	On	07/05/2015	Bond Future	9.01	Call			5,523.97000	5.52397	5,621,470	12.56	0.00	0
R209	On	07/05/2015	Bond Future	9.01	Put			834.24000	0.83424	800,060	12.56	0.00	0
R209	On	07/05/2015	Bond Future	8.99	Call			5,409.09000	5.40909	5,505,570	12.54	0.00	0
R209	On	07/05/2015	Bond Future	8.99	Put			868.59000	0.86859	833,390	12.54	0.00	0
R209	On	07/05/2015	Bond Future	9.00	Call			5,466.44000	5.46644	5,563,430	12.55	0.00	0
R209	On	07/05/2015	Bond Future	9.00	Put			851.27000	0.85127	816,580	12.55	0.00	0
R209	On	06/08/2015	Bond Future	8.99	Call			5,853.69000	5.85369	5,943,320	12.81	0.00	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,601.97000	1.60197	1,558,420	12.81	0.00	0
R209	On	06/08/2015	Bond Future	9.00	Call			5,905.86000	5.90586	5,995,920	12.82	0.00	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,579.65000	1.57965	1,536,530	12.82	0.00	0
R209	On	06/08/2015	Bond Future	9.01	Call			5,958.18000	5.95818	6,048,670	12.83	0.00	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,557.59000	1.55759	1,514,900	12.83	0.00	0
R209	On	06/08/2015	Bond Future	9.90	Call			10,959.41000	10.95941	11,078,240	13.16	0.00	0
R209	On	06/08/2015	Bond Future	9.90	Put			371.13000	0.37113	356,780	13.16	0.00	0
Total R209 Option												0.00	0
Total For R209												0.00	0
R210	On	05/02/2015	Bond Future			177.59591	177.59591	177.61730	177.61730			0.00	0
R210	On	07/05/2015	Bond Future			178.38635	178.38635	178.41153	178.41153			0.00	0
Total R210 Future												0.00	0
R210	On	05/02/2015	Bond Future	175.01	Call			2,607.30000	2.60730	2,585,910		0.00	0
R210	On	05/02/2015	Bond Future	175.01	Put			0.00000	0.00000	0,000		0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R210	On	05/02/2015	Bond Future	174.99	Call			2,627.30000	2.62730	2,605,910		0.00	0
R210	On	05/02/2015	Bond Future	174.99	Put			0.00000	0.00000	0,000		0.00	0
R210	On	05/02/2015	Bond Future	175.00	Call			2,617.30000	2.61730	2,595,910		0.00	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	0,000		0.00	0
R210	On	07/05/2015	Bond Future	176.99	Call			1,421.53000	1.42153	1,396,350		0.00	0
R210	On	07/05/2015	Bond Future	176.99	Put			0.00000	0.00000	0,000		0.00	0
R210	On	07/05/2015	Bond Future	177.00	Call			1,411.53000	1.41153	1,386,350		0.00	0
R210	On	07/05/2015	Bond Future	177.00	Put			0.00000	0.00000	0,000		0.00	0
R210	On	07/05/2015	Bond Future	177.01	Call			1,401.53000	1.40153	1,376,350		0.00	0
R210	On	07/05/2015	Bond Future	177.01	Put			0.00000	0.00000	0,000		0.00	0
Total R210 Option												0.00	0
Total For R210												0.00	0
R211	On	05/02/2015	Bond Future			132.32015	132.32015	132.33869	132.33869			0.00	0
R211	On	07/05/2015	Bond Future			134.45546	134.45546	134.47694	134.47694			0.00	0
Total R211 Future												0.00	0
R211	On	05/02/2015	Bond Future	133.01	Put			671.31000	0.67131	689,850		0.00	0
R211	On	05/02/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0
R211	On	05/02/2015	Bond Future	132.99	Put			651.31000	0.65131	669,850		0.00	0
R211	On	05/02/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0
R211	On	05/02/2015	Bond Future	133.00	Put			661.31000	0.66131	679,850		0.00	0
R211	On	05/02/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0
R211	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0
R211	On	07/05/2015	Bond Future	135.00	Put			523.06000	0.52306	544,540		0.00	0
R211	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0
R211	On	07/05/2015	Bond Future	135.01	Put			533.06000	0.53306	554,540		0.00	0
R211	On	07/05/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0
R211	On	07/05/2015	Bond Future	134.99	Put			513.06000	0.51306	534,540		0.00	0
Total R211 Option												0.00	0
Total For R211												0.00	0
R212	On	05/02/2015	Bond Future			137.66576	137.66576	137.68276	137.68276			0.00	0
R212	On	07/05/2015	Bond Future			139.88728	139.88728	139.90730	139.90730			0.00	0
Total R212 Future												0.00	0
R212	On	05/02/2015	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0
R212	On	05/02/2015	Bond Future	137.99	Put			307.24000	0.30724	324,240		0.00	0
R212	On	05/02/2015	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0
R212	On	05/02/2015	Bond Future	138.00	Put			317.24000	0.31724	334,240		0.00	0
R212	On	05/02/2015	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0
R212	On	05/02/2015	Bond Future	138.01	Put			327.24000	0.32724	344,240		0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R212	On	07/05/2015	Bond Future	140.99	Put			1,082.70000	1.08270	1,102,720		0.00	0
R212	On	07/05/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0
R212	On	07/05/2015	Bond Future	141.00	Put			1,092.70000	1.09270	1,112,720		0.00	0
R212	On	07/05/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0
R212	On	07/05/2015	Bond Future	141.01	Put			1,102.70000	1.10270	1,122,720		0.00	0
R212	On	07/05/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0
Total R212 Option												0.00	0
Total For R212												0.00	0
R213	On	05/02/2015	Bond Future			8.20718	92.48196	8.19762	92.56000		9.63	0.00	0
R213	On	07/05/2015	Bond Future			8.25268	90.42195	8.24261	90.50315		10.38	0.00	0
R213	On	06/08/2015	Bond Future			8.28653	91.99839	8.27607	92.08178		10.58	0.00	0
Total R213 Future												0.00	0
R213	On	05/02/2015	Bond Future	9.24	Call			7,995.73000	7.99573	7,917,680	10.41	0.00	0
R213	On	05/02/2015	Bond Future	9.24	Put			26.05000	0.02605	26,040	10.41	0.00	0
R213	On	05/02/2015	Bond Future	9.25	Call			8,065.93000	8.06593	7,987,870	10.42	0.00	0
R213	On	05/02/2015	Bond Future	9.25	Put			24.81000	0.02481	24,790	10.42	0.00	0
R213	On	05/02/2015	Bond Future	9.26	Call			8,135.96000	8.13596	8,057,890	10.42	0.00	0
R213	On	05/02/2015	Bond Future	9.26	Put			23.49000	0.02349	23,460	10.42	0.00	0
R213	On	07/05/2015	Bond Future	8.74	Call			4,868.71000	4.86871	4,801,590	10.67	0.00	0
R213	On	07/05/2015	Bond Future	8.74	Put			979.91000	0.97991	993,990	10.67	0.00	0
R213	On	07/05/2015	Bond Future	8.75	Call			4,924.90000	4.92490	4,857,500	10.68	0.00	0
R213	On	07/05/2015	Bond Future	8.75	Put			960.40000	0.96040	974,200	10.68	0.00	0
R213	On	07/05/2015	Bond Future	8.76	Call			4,981.30000	4.98130	4,913,640	10.69	0.00	0
R213	On	07/05/2015	Bond Future	8.76	Put			941.20000	0.94120	954,740	10.69	0.00	0
R213	On	06/08/2015	Bond Future	8.49	Call			4,109.20000	4.10920	4,052,910	10.72	0.00	0
R213	On	06/08/2015	Bond Future	8.49	Put			2,425.34000	2.42534	2,452,440	10.72	0.00	0
R213	On	06/08/2015	Bond Future	8.50	Call			4,155.01000	4.15501	4,098,430	10.73	0.00	0
R213	On	06/08/2015	Bond Future	8.50	Put			2,393.54000	2.39354	2,420,350	10.73	0.00	0
R213	On	06/08/2015	Bond Future	8.51	Call			4,201.06000	4.20106	4,144,180	10.74	0.00	0
R213	On	06/08/2015	Bond Future	8.51	Put			2,362.08000	2.36208	2,388,590	10.74	0.00	0
Total R213 Option												0.00	0
Total For R213												0.00	0
R214	On	05/02/2015	Bond Future			8.43457	82.65061	8.45554	82.46764		11.90	0.00	0
R214	On	07/05/2015	Bond Future			8.47740	80.68601	8.49870	80.50185		12.89	0.00	0
R214	On	06/08/2015	Bond Future			8.51052	82.09274	8.53228	81.90604		13.19	0.00	0
Total R214 Future												0.00	0
R214	On	05/02/2015	Bond Future	9.49	Call			8,277.78000	8.27778	8,455,050	12.85	0.00	0
R214	On	05/02/2015	Bond Future	9.49	Put			38.25000	0.03825	32,550	12.85	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R214	On	05/02/2015	Bond Future	9.50	Call			8,348.77000	8.34877	8,526,250	12.86	0.00	0
R214	On	05/02/2015	Bond Future	9.50	Put			36.57000	0.03657	31,080	12.86	0.00	0
R214	On	05/02/2015	Bond Future	9.51	Call			8,419.55000	8.41955	8,597,260	12.86	0.00	0
R214	On	05/02/2015	Bond Future	9.51	Put			34.80000	0.03480	29,540	12.86	0.00	0
R214	On	07/05/2015	Bond Future	9.14	Put			848.28000	0.84828	804,560	13.36	0.00	0
R214	On	07/05/2015	Bond Future	9.15	Call			6,143.83000	6.14383	6,284,920	13.37	0.00	0
R214	On	07/05/2015	Bond Future	9.15	Put			831.54000	0.83154	788,470	13.37	0.00	0
R214	On	07/05/2015	Bond Future	9.16	Call			6,204.36000	6.20436	6,346,090	13.38	0.00	0
R214	On	07/05/2015	Bond Future	9.16	Put			815.09000	0.81509	772,660	13.38	0.00	0
R214	On	07/05/2015	Bond Future	9.14	Call			6,083.46000	6.08346	6,223,900	13.36	0.00	0
R214	On	06/08/2015	Bond Future	8.74	Call			4,479.25000	4.47925	4,584,840	13.36	0.00	0
R214	On	06/08/2015	Bond Future	8.74	Put			2,732.29000	2.73229	2,651,180	13.36	0.00	0
R214	On	06/08/2015	Bond Future	8.75	Call			4,527.13000	4.52713	4,633,410	13.37	0.00	0
R214	On	06/08/2015	Bond Future	8.75	Put			2,697.66000	2.69766	2,617,240	13.37	0.00	0
R214	On	06/08/2015	Bond Future	8.76	Call			4,575.24000	4.57524	4,682,200	13.38	0.00	0
R214	On	06/08/2015	Bond Future	8.76	Put			2,663.39000	2.66339	2,583,650	13.38	0.00	0
Total R214 Option												0.00	0
Total For R214												0.00	0
Total for Bond												77,805,449.16	649
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total AIR03/R157 Future												0.00	0
Total For AIR03/R157												0.00	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total E170 Future												0.00	0
Total For E170												0.00	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ES18 Future												0.00	0
Total For ES18												0.00	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ES18A Future												0.00	0
Total For ES18A												0.00	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ES23 Future												0.00	0
Total For ES23												0.00	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ES23A Future												0.00	0
Total For ES23A												0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ES26 Future									0.00	0
Total For ES26									0.00	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ES26A Future									0.00	0
Total For ES26A									0.00	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ES33 Future									0.00	0
Total For ES33									0.00	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ES33A Future									0.00	0
Total For ES33A									0.00	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total ES42 Future									0.00	0
Total For ES42									0.00	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total I2025 Future									0.00	0
Total For I2025									0.00	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total I2038 Future									0.00	0
Total For I2038									0.00	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total I2046 Future									0.00	0
Total For I2046									0.00	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total I2050 Future									0.00	0
Total For I2050									0.00	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R157/R201 Future									0.00	0
Total For R157/R201									0.00	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R157/R206 Future									0.00	0
Total For R157/R206									0.00	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R186 Future									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For R186									0.00	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R186/R157 Future									0.00	0
Total For R186/R157									0.00	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R186/R207 Future									0.00	0
Total For R186/R207									0.00	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R186/R208 Future									0.00	0
Total For R186/R208									0.00	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R197 Future									0.00	0
Total For R197									0.00	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R201 Future									0.00	0
Total For R201									0.00	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R201/R206 Future									0.00	0
Total For R201/R206									0.00	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R202 Future									0.00	0
Total For R202									0.00	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R2023 Future									0.00	0
Total For R2023									0.00	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R203 Future									0.00	0
Total For R203									0.00	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R203/R157 Future									0.00	0
Total For R203/R157									0.00	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R2030 Future									0.00	0
Total For R2030									0.00	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total R2032 Future									0.00	0
Total For R2032									0.00	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R2037 Future									0.00	0
Total For R2037									0.00	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R204 Future									0.00	0
Total For R204									0.00	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R204/R157 Future									0.00	0
Total For R204/R157									0.00	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R204/R203 Future									0.00	0
Total For R204/R203									0.00	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R2048 Future									0.00	0
Total For R2048									0.00	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R207 Future									0.00	0
Total For R207									0.00	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R207/R157 Future									0.00	0
Total For R207/R157									0.00	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R207/R203 Future									0.00	0
Total For R207/R203									0.00	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R208 Future									0.00	0
Total For R208									0.00	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R208/R157 Future									0.00	0
Total For R208/R157									0.00	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R208/R204 Future									0.00	0
Total For R208/R204									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R208/R207 Future									0.00	0
Total For R208/R207									0.00	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0
Total R209 Future									0.00	0
Total For R209									0.00	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R209/R157 Future									0.00	0
Total For R209/R157									0.00	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R209/R186 Future									0.00	0
Total For R209/R186									0.00	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R209/R204 Future									0.00	0
Total For R209/R204									0.00	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R209/R208 Future									0.00	0
Total For R209/R208									0.00	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R210 Future									0.00	0
Total For R210									0.00	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R211 Future									0.00	0
Total For R211									0.00	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R212 Future									0.00	0
Total For R212									0.00	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R213 Future									0.00	0
Total For R213									0.00	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R213/R186 Future									0.00	0
Total For R213/R186									0.00	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R214 Future									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For R214									0.00	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0
Total R214/R209 Future									0.00	0
Total For R214/R209									0.00	0
Total for Price Contribution									0.00	0
GOVI On 05/02/2015 GOVI			487.75600	487.75600	488.40500	488.40500			0.00	0
GOVI On 07/05/2015 GOVI			495.58600	495.58600	496.25500	496.25500			0.00	0
GOVI On 06/08/2015 GOVI			504.13100	504.13100	504.81700	504.81700			0.00	0
Total GOVI Future									0.00	0
GOVI On 05/02/2015 GOVI	459.99	Call			284,150.00000	28.41500	277,660,000		0.00	0
GOVI On 05/02/2015 GOVI	459.99	Put			0.00000	0.00000	0,000		0.00	0
GOVI On 05/02/2015 GOVI	460.00	Call			284,050.00000	28.40500	277,560,000		0.00	0
GOVI On 05/02/2015 GOVI	460.00	Put			0.00000	0.00000	0,000		0.00	0
GOVI On 05/02/2015 GOVI	460.01	Call			283,950.00000	28.39500	277,460,000		0.00	0
GOVI On 05/02/2015 GOVI	460.01	Put			0.00000	0.00000	0,000		0.00	0
GOVI On 07/05/2015 GOVI	450.00	Call			462,550.00000	46.25500	455,860,000		0.00	0
GOVI On 07/05/2015 GOVI	450.00	Put			0.00000	0.00000	0,000		0.00	0
GOVI On 07/05/2015 GOVI	450.01	Call			462,450.00000	46.24500	455,760,000		0.00	0
GOVI On 07/05/2015 GOVI	450.01	Put			0.00000	0.00000	0,000		0.00	0
GOVI On 07/05/2015 GOVI	449.99	Call			462,650.00000	46.26500	455,960,000		0.00	0
GOVI On 07/05/2015 GOVI	449.99	Put			0.00000	0.00000	0,000		0.00	0
GOVI On 06/08/2015 GOVI	500.00	Put			0.00000	0.00000	0,000		0.00	0
GOVI On 06/08/2015 GOVI	500.01	Call			48,070.00000	4.80700	41,210,000		0.00	0
GOVI On 06/08/2015 GOVI	500.01	Put			0.00000	0.00000	0,000		0.00	0
GOVI On 06/08/2015 GOVI	499.99	Call			48,270.00000	4.82700	41,410,000		0.00	0
GOVI On 06/08/2015 GOVI	499.99	Put			0.00000	0.00000	0,000		0.00	0
GOVI On 06/08/2015 GOVI	500.00	Call			48,170.00000	4.81700	41,310,000		0.00	0
Total GOVI Option									0.00	0
Total For GOVI									0.00	0
Total for GOVI									0.00	0
AL12 On 05/02/2015 Index Future			545.43700	545.43700	545.54600	545.54600			0.00	0
AL12 On 07/05/2015 Index Future			554.19300	554.19300	554.31500	554.31500			0.00	0
Total AL12 Future									0.00	0
Total For AL12									0.00	0
AL37 On 05/02/2015 Index Future			451.47100	451.47100	452.33200	452.33200			0.00	0
AL37 On 07/05/2015 Index Future			458.71900	458.71900	459.60200	459.60200			0.00	0
Total AL37 Future									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For AL37									0.00	0
AL7T On 05/02/2015 Index Future			536.74100	536.74100	538.01400	538.01400			0.00	0
AL7T On 07/05/2015 Index Future			545.35700	545.35700	546.66200	546.66200			0.00	0
Total AL7T Future									0.00	0
Total For AL7T									0.00	0
ALBI On 05/02/2015 Index Future			490.34700	490.34700	490.82100	490.82100			0.00	0
ALBI On 07/05/2015 Index Future			498.21800	498.21800	498.71100	498.71100			0.00	0
ALBI On 06/08/2015 Index Future			506.80900	506.80900	507.31400	507.31400			0.00	0
Total ALBI Future									0.00	0
Total For ALBI									0.00	0
IGOV On 05/02/2015 Index Future			226.36100	226.36100	226.35000	226.35000			0.00	0
IGOV On 07/05/2015 Index Future			230.01300	230.01300	230.00600	230.00600			0.00	0
IGOV On 06/08/2015 Index Future			233.99700	233.99700	233.99300	233.99300			0.00	0
Total IGOV Future									0.00	0
Total For IGOV									0.00	0
ILBI On 05/02/2015 Index Future			612.93800	612.93800	613.07400	613.07400			0.00	0
ILBI On 07/05/2015 Index Future			622.96200	622.96200	623.10200	623.10200			0.00	0
Total ILBI Future									0.00	0
Total For ILBI									0.00	0
Total for Index									0.00	0
JIBAR f On 17/12/2014 Jibar Future			6.08000	93.92000	6.08000	93.92000			0.00	0
JIBAR f On 21/01/2015 Jibar Future			6.11000	93.89000	6.11000	93.89000			0.00	0
JIBAR f On 18/02/2015 Jibar Future			6.15000	93.85000	6.15000	93.85000			0.00	0
JIBAR f On 18/03/2015 Jibar Future			6.18000	93.82000	6.18000	93.82000			0.00	0
JIBAR f On 15/04/2015 Jibar Future			6.22000	93.78000	6.22000	93.78000			0.00	0
JIBAR f On 20/05/2015 Jibar Future			6.27000	93.73000	6.27000	93.73000			0.00	0
JIBAR f On 17/06/2015 Jibar Future			6.30000	93.70000	6.30000	93.70000			0.00	0
JIBAR f On 16/09/2015 Jibar Future			6.40000	93.60000	6.40000	93.60000			0.00	0
JIBAR f On 15/12/2015 Jibar Future			6.54000	93.46000	6.54000	93.46000			0.00	0
JIBAR f On 16/03/2016 Jibar Future			6.66000	93.34000	6.66000	93.34000			0.00	0
JIBAR f On 15/06/2016 Jibar Future			6.77000	93.23000	6.77000	93.23000			0.00	0
JIBAR f On 21/09/2016 Jibar Future			6.89000	93.11000	6.89000	93.11000			0.00	0
Total Jibar Future									0.00	0
Total For JIBAR FUTURE									0.00	0
Total for Jibar									0.00	0
J201 On 22/12/2014 Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0
Total J201 Future									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For J201									0.00	0
Total for Interest Rate Swap									0.00	0
Total for Derivatives :									77,805,449.16	649
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	101.30362			0.00	0
Total AA02 SPOT									0.00	0
Total For AA02									0.00	0
AA03 On 11/05/2015 Spot Bond			6.77500	102.00701	6.77500	101.98859			0.00	0
Total AA03 SPOT									0.00	0
Total For AA03									0.00	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.57521			0.00	0
Total AA04 SPOT									0.00	0
Total For AA04									0.00	0
AA05 On 22/03/2019 Spot Bond			8.08000	106.23662	8.08000	106.21338			0.00	0 606
Total AA05 SPOT									0.00	0 606
Total For AA05									0.00	0 606
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.14412			0.00	0 40
Total AA06 SPOT									0.00	0 40
Total For AA06									0.00	0 40
AA07 On 15/04/2021 Spot Bond			8.72000	105.13148	8.72000	105.10683			0.00	0 29
Total AA07 SPOT									0.00	0 29
Total For AA07									0.00	0 29
AB01/R On 24/11/2020 Spot Bond			10.00000	103.69900	10.00000	103.67200			0.00	0
Total AB01/R186 SPOT									0.00	0
Total For AB01/R186									0.00	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.31944			0.00	0
Total AB010 SPOT									0.00	0
Total For AB010									0.00	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.40200			0.00	240,000,000 80
Total AB011 SPOT									0.00	240,000,000 80
Total For AB011									0.00	240,000,000 80
AB013 On 21/11/2018 Spot Bond			8.94500	98.30439	8.94500	98.28064			0.00	0 5
Total AB013 SPOT									0.00	0 5
Total For AB013									0.00	0 5
AB014L On 19/11/2024 Spot Bond			100.00000	10.33263	100.00000	10.28719			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total AB014U SPOT									0.00	0
Total For AB014U									0.00	0
AB015L On 13/11/2024 Spot Bond			10.84000	100.58488	10.84000	100.55556			0.00	0
Total AB015U SPOT									0.00	0
Total For AB015U									0.00	0
AB06 On 27/03/2015 Spot Bond			6.89500	101.98853	6.89500	101.96965		18,616,500,000,000.00	2,700,000,000	900
Total AB06 SPOT								18,616,500,000,000.00	2,700,000,000	900
Total For AB06								18,616,500,000,000.00	2,700,000,000	900
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.35093			0.00	0
Total AB08 SPOT									0.00	0
Total For AB08									0.00	0
AB09 On 03/05/2017 Spot Bond			8.41500	105.00821	8.41500	104.98430			0.00	0 500
Total AB09 SPOT									0.00	0 500
Total For AB09									0.00	0 500
ABC12 On 25/11/2020 Spot Bond			10.00000	104.76500	10.00000	104.73700			0.00	0
Total ABC1234/R2022 SPOT									0.00	0
Total For ABC1234/R2022									0.00	0
ABCPI3 On 07/12/2023 Spot Bond			2.30000	125.90470	2.30000	272.18504			0.00	0
Total ABCPI3 SPOT									0.00	0
Total For ABCPI3									0.00	0
ABFN0 On 25/02/2015 Spot Bond				100.00000	0.00000	100.56505			0.00	0
Total ABFN04 SPOT									0.00	0
Total For ABFN04									0.00	0
ABFN0 On 17/03/2016 Spot Bond				100.00000	0.00000	100.39183			0.00	300,000,000 150
Total ABFN06 SPOT									0.00	300,000,000 150
Total For ABFN06									0.00	300,000,000 150
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	99.84475			0.00	150,000,000 150
Total ABFN07 SPOT									0.00	150,000,000 150
Total For ABFN07									0.00	150,000,000 150
ABFN0 On 17/03/2020 Spot Bond				100.00000	0.00000	99.83835			0.00	0
Total ABFN08 SPOT									0.00	0
Total For ABFN08									0.00	0
ABFN0 On 17/03/2026 Spot Bond				100.00000	0.00000	99.83395			0.00	0
Total ABFN09 SPOT									0.00	0
Total For ABFN09									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	101.22424			0.00	0
Total ABFN10 SPOT									0.00	0
Total For ABFN10									0.00	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.95612			0.00	0
Total ABFN11 SPOT									0.00	0
Total For ABFN11									0.00	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	100.65141			0.00	0
Total ABFN12 SPOT									0.00	0
Total For ABFN12									0.00	0
ABN03U On 12/03/2015 Spot Bond			100.00000	99.45355	100.00000	99.18257			0.00	0
Total ABN03U SPOT									0.00	0
Total For ABN03U									0.00	0
ABN05 On 18/04/2021 Spot Bond			2.04000	173.15621	2.04000	173.14655			0.00	0
Total ABN05 SPOT									0.00	0
Total For ABN05									0.00	0
ABN07 On 13/06/2015 Spot Bond			2.76000	162.85631	2.76000	162.84411			0.00	0
Total ABN07 SPOT									0.00	0
Total For ABN07									0.00	0
ABN09 On 27/06/2023 Spot Bond			2.17000	176.32716	2.17000	176.31675			0.00	0
Total ABN09 SPOT									0.00	0
Total For ABN09									0.00	0
ABN14 On 10/10/2033 Spot Bond			1.82000	185.84659	1.82000	185.83735			0.00	0
Total ABN14 SPOT									0.00	0
Total For ABN14									0.00	0
ABN33 On 29/01/2018 Spot Bond			7.61125	79.44433	7.61125	79.42837			0.00	0
Total ABN33 SPOT									0.00	0
Total For ABN33									0.00	0
ABN34 On 29/01/2018 Spot Bond			7.61125	79.44433	7.61125	79.42837			0.00	0
Total ABN34 SPOT									0.00	0
Total For ABN34									0.00	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	94.84000			0.00	0
Total ABN38 SPOT									0.00	0
Total For ABN38									0.00	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.70620			0.00	0
Total ABN39 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For ABN39									0.00	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	93.98000			0.00	0
Total ABN40 SPOT									0.00	0
Total For ABN40									0.00	0
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	93.02000			0.00	0
Total ABN42 SPOT									0.00	0
Total For ABN42									0.00	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	92.45000			0.00	0
Total ABN44 SPOT									0.00	0
Total For ABN44									0.00	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	91.08000			0.00	0
Total ABN45 SPOT									0.00	0
Total For ABN45									0.00	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	90.47000			0.00	0
Total ABN46 SPOT									0.00	0
Total For ABN46									0.00	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	101.26817			0.00	0
Total ABN47 SPOT									0.00	0
Total For ABN47									0.00	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.15138			0.00	0
Total ABN48 SPOT									0.00	0
Total For ABN48									0.00	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	90.12000			0.00	0
Total ABN49 SPOT									0.00	0
Total For ABN49									0.00	0
ABN50 On 21/12/2014 Spot Bond			6.90500	104.15825	6.90500	104.13860			0.00	0
Total ABN50 SPOT									0.00	0
Total For ABN50									0.00	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ABN51 SPOT									0.00	0
Total For ABN51									0.00	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	89.40000			0.00	0
Total ABN52 SPOT									0.00	0
Total For ABN52									0.00	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	89.90000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ABN53 SPOT									0.00	0
Total For ABN53									0.00	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	88.84000			0.00	0
Total ABN54 SPOT									0.00	0
Total For ABN54									0.00	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.42354			0.00	0
Total ABN55 SPOT									0.00	0
Total For ABN55									0.00	0
ABN56 On 15/09/2015 Spot Bond			7.06500	107.87415	7.06500	107.85347			0.00	0
Total ABN56 SPOT									0.00	0
Total For ABN56									0.00	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.17335			0.00	0
Total ABN58 SPOT									0.00	0
Total For ABN58									0.00	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	87.49000			0.00	0
Total ABN59 SPOT									0.00	0
Total For ABN59									0.00	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	86.95000			0.00	0
Total ABN60 SPOT									0.00	0
Total For ABN60									0.00	0
ABN61 On 31/01/2025 Spot Bond			2.64000	95.05437	2.64000	108.98806			0.00	0
Total ABN61 SPOT									0.00	0
Total For ABN61									0.00	0
ABN62 On 31/03/2028 Spot Bond			2.41000	102.65702	2.41000	161.70738			0.00	0
Total ABN62 SPOT									0.00	0
Total For ABN62									0.00	0
ABN63 On 07/12/2033 Spot Bond			2.29000	117.81206	2.29000	215.66181			0.00	0
Total ABN63 SPOT									0.00	0
Total For ABN63									0.00	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000			0.00	0
Total ABN64 SPOT									0.00	0
Total For ABN64									0.00	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	85.64000			0.00	0
Total ABN66 SPOT									0.00	0
Total For ABN66									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ABN67 On 28/02/2023 Spot Bond			9.08500	93.82458	9.08500	94.50183			0.00	0
Total ABN67 SPOT									0.00	0
Total For ABN67									0.00	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ABN68 SPOT									0.00	0
Total For ABN68									0.00	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	97.19000			0.00	0
Total ABN70 SPOT									0.00	0
Total For ABN70									0.00	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	100.70000			0.00	0
Total ABN71 SPOT									0.00	0
Total For ABN71									0.00	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.79684			0.00	0
Total ABN72 SPOT									0.00	0
Total For ABN72									0.00	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	92.94000			0.00	0
Total ABN73 SPOT									0.00	0
Total For ABN73									0.00	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	103.01000			0.00	0
Total ABN74 SPOT									0.00	0
Total For ABN74									0.00	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ABN75 SPOT									0.00	0
Total For ABN75									0.00	0
ABN76 On 21/12/2026 Spot Bond			9.63000	109.42951	9.63000	109.41062			0.00	0
Total ABN76 SPOT									0.00	0
Total For ABN76									0.00	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	96.39000			0.00	0
Total ABN77 SPOT									0.00	0
Total For ABN77									0.00	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ABN78 SPOT									0.00	0
Total For ABN78									0.00	0
ABN79 On 21/12/2026 Spot Bond			9.11500	114.92249	9.11500	114.89450			0.00	0
Total ABN79 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For ABN79									0.00	0
ABN80 On 31/03/2021 Spot Bond			8.42500	93.23498	8.42500	93.21384			0.00	0
Total ABN80 SPOT									0.00	0
Total For ABN80									0.00	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	102.44000			0.00	0
Total ABN81 SPOT									0.00	0
Total For ABN81									0.00	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	101.58000			0.00	0
Total ABN82 SPOT									0.00	0
Total For ABN82									0.00	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ABN83 SPOT									0.00	0
Total For ABN83									0.00	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ABN84 SPOT									0.00	0
Total For ABN84									0.00	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ABN85 SPOT									0.00	0
Total For ABN85									0.00	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ABN86 SPOT									0.00	0
Total For ABN86									0.00	0
ABN87 On 21/12/2026 Spot Bond			9.21000	114.19294	9.21000	114.16485			0.00	0
Total ABN87 SPOT									0.00	0
Total For ABN87									0.00	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	87.82000			0.00	0
Total ABN88 SPOT									0.00	0
Total For ABN88									0.00	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	99.95936			0.00	0
Total ABN91 SPOT									0.00	0
Total For ABN91									0.00	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.85119			0.00	0
Total ABN92 SPOT									0.00	0
Total For ABN92									0.00	0
ABS10 On 17/03/2018 Spot Bond			7.76500	108.27196	7.76500	108.24917			0.00	0 1,594

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ABS10 SPOT									0.00	0 1,594
Total For ABS10									0.00	0 1,594
ABS11 On 09/04/2021 Spot Bond			8.43000	106.41303	8.43000	106.38889			0.00	0 500
Total ABS11 SPOT									0.00	0 500
Total For ABS11									0.00	0 500
ABS5 On 01/05/2015 Spot Bond			6.93500	101.41385	6.93500	101.39510			0.00	0
Total ABS5 SPOT									0.00	0 1
Total For ABS5									0.00	0 1
ABS6 On 01/06/2020 Spot Bond			8.48500	98.97094	8.48500	98.94836		1,697,000,000,000.00		200,000,000 923
Total ABS6 SPOT								1,697,000,000,000.00		200,000,000 923
Total For ABS6								1,697,000,000,000.00		200,000,000 923
ABS7 On 11/09/2026 Spot Bond			9.31000	98.56505	9.31000	98.54028			0.00	0 1,461
Total ABS7 SPOT									0.00	0 1,461
Total For ABS7									0.00	0 1,461
ABS9 On 17/03/2016 Spot Bond			7.37000	104.53263	7.37000	104.51174			0.00	0
Total ABS9 SPOT									0.00	0
Total For ABS9									0.00	0
ABS12 On 07/12/2023 Spot Bond			2.11000	217.86566	2.11000	276.01986			0.00	0
Total ABS12 SPOT									0.00	0
Total For ABS12									0.00	0
ABS13 On 31/01/2017 Spot Bond			1.54000	128.18937	1.54000	131.04301			0.00	0
Total ABS13 SPOT									0.00	0
Total For ABS13									0.00	0
ABS14 On 31/01/2022 Spot Bond			2.12000	130.96629	2.12000	133.58936			0.00	0
Total ABS14 SPOT									0.00	0
Total For ABS14									0.00	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00452	100.00000	0.00450			0.00	0
Total ACIF1U SPOT									0.00	0
Total For ACIF1U									0.00	0
ACL01L On 30/06/2015 Spot Bond			100.00000	66.96670	100.00000	66.80447			0.00	0
Total ACL01U SPOT									0.00	0
Total For ACL01U									0.00	0
ACL028 On 15/09/2015 Spot Bond			11.22500	104.78050	11.22500	104.74890			0.00	0
Total ACL028 SPOT									0.00	0
Total For ACL028									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ACL025 On 20/08/2015 Spot Bond				100.00000	0.00000	100.52795			0.00	0
Total ACL029 SPOT									0.00	0
Total For ACL029									0.00	0
ACL021 On 20/03/2018 Spot Bond			100.00000	6.70549	100.00000	6.68907			0.00	0
Total ACL02U SPOT									0.00	0
Total For ACL02U									0.00	0
ACL030 On 20/08/2015 Spot Bond				100.00000	0.00000	100.54071			0.00	0
Total ACL033 SPOT									0.00	0
Total For ACL033									0.00	0
ACL036 On 20/08/2015 Spot Bond				100.00000	0.00000	100.72132			0.00	0
Total ACL036 SPOT									0.00	0
Total For ACL036									0.00	0
ACL031 On 20/03/2016 Spot Bond			100.00000	39.96782	100.00000	39.86994			0.00	0
Total ACL03U SPOT									0.00	0
Total For ACL03U									0.00	0
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	100.51518			0.00	0
Total ACL042 SPOT									0.00	0
Total For ACL042									0.00	0
ACL047 On 22/10/2018 Spot Bond			11.00000	66.80247	11.00000	66.78338			0.00	0
Total ACL047 SPOT									0.00	0
Total For ACL047									0.00	0
ACL041 On 20/06/2016 Spot Bond			100.00000	25.57941	100.00000	25.51676			0.00	0
Total ACL04U SPOT									0.00	0
Total For ACL04U									0.00	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ACL071 SPOT									0.00	0
Total For ACL071									0.00	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ACL073 SPOT									0.00	0
Total For ACL073									0.00	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ACL074 SPOT									0.00	0
Total For ACL074									0.00	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	101.87035			0.00	0
Total ACL076 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For ACL076									0.00	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	102.04718			0.00	0
Total ACL077 SPOT									0.00	0
Total For ACL077									0.00	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	101.79151			0.00	0
Total ACL078 SPOT									0.00	0
Total For ACL078									0.00	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	101.84479			0.00	0
Total ACL080 SPOT									0.00	0
Total For ACL080									0.00	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	101.86822			0.00	0
Total ACL081 SPOT									0.00	0
Total For ACL081									0.00	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	103.05730			0.00	0
Total ACL082 SPOT									0.00	0
Total For ACL082									0.00	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	103.05730			0.00	0
Total ACL083 SPOT									0.00	0
Total For ACL083									0.00	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	103.07494			0.00	0
Total ACL084 SPOT									0.00	0
Total For ACL084									0.00	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	103.07494			0.00	0
Total ACL086 SPOT									0.00	0
Total For ACL086									0.00	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	103.03966			0.00	0
Total ACL087 SPOT									0.00	0
Total For ACL087									0.00	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	92.98399			0.00	0
Total ACL088 SPOT									0.00	0
Total For ACL088									0.00	0
ACL089 On 20/12/2014 Spot Bond				100.00000	0.00000	101.74961			0.00	0
Total ACL089 SPOT									0.00	0
Total For ACL089									0.00	0
ACL089 On 25/11/2020 Spot Bond			10.00000	104.76500	10.00000	104.73700			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ACL089/JIBAR SPOT									0.00	0
Total For ACL089/JIBAR									0.00	0
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	101.64067			0.00	0
Total ACL092 SPOT									0.00	0
Total For ACL092									0.00	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.81285			0.00	0
Total ACL095 SPOT									0.00	0
Total For ACL095									0.00	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.86589			0.00	0
Total ACL096 SPOT									0.00	0
Total For ACL096									0.00	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.88714			0.00	0
Total ACL097 SPOT									0.00	0
Total For ACL097									0.00	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.84455			0.00	0
Total ACL098 SPOT									0.00	0
Total For ACL098									0.00	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.74891			0.00	0
Total ACL100 SPOT									0.00	0
Total For ACL100									0.00	0
ACL104 On 20/12/2019 Spot Bond			8.88500	104.21024	8.88500	106.67845			0.00	0
Total ACL104 SPOT									0.00	0
Total For ACL104									0.00	0
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	100.98427			0.00	0
Total ACL110 SPOT									0.00	0
Total For ACL110									0.00	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	101.64138			0.00	0
Total ACL118 SPOT									0.00	0
Total For ACL118									0.00	0
ACL120 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ACL120 SPOT									0.00	0
Total For ACL120									0.00	0
ACL122 On 20/09/2016 Spot Bond				100.00000	0.00000	86.94155			0.00	0
Total ACL122 SPOT									0.00	0
Total For ACL122									0.00	0
Total ACL126 SPOT									0.00	0
Total For ACL126									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	172.92821			0.00	0
Total ACL127 SPOT									0.00	0
Total For ACL127									0.00	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	172.96761			0.00	0
Total ACL128 SPOT									0.00	0
Total For ACL128									0.00	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.79143			0.00	0
Total ACL129 SPOT									0.00	0
Total For ACL129									0.00	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	102.77839			0.00	0
Total ACL136 SPOT									0.00	0
Total For ACL136									0.00	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.15417			0.00	0
Total ACL137 SPOT									0.00	0
Total For ACL137									0.00	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	102.77657			0.00	0
Total ACL138 SPOT									0.00	0
Total For ACL138									0.00	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	103.61393			0.00	0
Total ACL139 SPOT									0.00	0
Total For ACL139									0.00	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	103.51488			0.00	0
Total ACL141 SPOT									0.00	0
Total For ACL141									0.00	0
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	101.75419			0.00	0
Total ACL142 SPOT									0.00	0
Total For ACL142									0.00	0
ACL142 On 25/11/2020 Spot Bond			10.00000	104.76500	10.00000	104.73700			0.00	0
Total ACL142/JIBAR SPOT									0.00	0
Total For ACL142/JIBAR									0.00	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.49860			0.00	0
Total ACL143 SPOT									0.00	0
Total For ACL143									0.00	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	103.03581			0.00	0
Total ACL144 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For ACL144									0.00	0
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	101.79784			0.00	0
Total ACL145 SPOT									0.00	0
Total For ACL145									0.00	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	102.88049			0.00	0
Total ACL151 SPOT									0.00	0
Total For ACL151									0.00	0
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	101.59344			0.00	0
Total ACL153 SPOT									0.00	0
Total For ACL153									0.00	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	101.55718			0.00	0
Total ACL154 SPOT									0.00	0
Total For ACL154									0.00	0
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	101.62757			0.00	0
Total ACL155 SPOT									0.00	0
Total For ACL155									0.00	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.75968			0.00	0
Total ACL156 SPOT									0.00	0
Total For ACL156									0.00	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.68506			0.00	0
Total ACL157 SPOT									0.00	0
Total For ACL157									0.00	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	101.59984			0.00	0
Total ACL158 SPOT									0.00	0
Total For ACL158									0.00	0
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	101.62330			0.00	0
Total ACL159 SPOT									0.00	0
Total For ACL159									0.00	0
ACL161 On 20/03/2022 Spot Bond			10.23000	102.25752	10.23000	102.22934			0.00	0
Total ACL161 SPOT									0.00	0
Total For ACL161									0.00	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	101.64659			0.00	0
Total ACL162 SPOT									0.00	0
Total For ACL162									0.00	0
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	101.61051			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ACL163 SPOT									0.00	0
Total For ACL163									0.00	0
ACL163 On 20/06/2017 Spot Bond				100.00000	0.00000	121.44725			0.00	0
Total ACL165 SPOT									0.00	0
Total For ACL165									0.00	0
ACL165 On 20/06/2019 Spot Bond			9.02000	102.58597	9.02000	107.44826			0.00	0
Total ACL167 SPOT									0.00	0
Total For ACL167									0.00	0
ACL167 On 20/06/2017 Spot Bond				100.00000	0.00000	101.75322			0.00	0
Total ACL168 SPOT									0.00	0
Total For ACL168									0.00	0
ACL168 On 20/06/2017 Spot Bond			1.75000	116.40635	1.75000	117.52881			0.00	0
Total ACL169 SPOT									0.00	0
Total For ACL169									0.00	0
ACL169 On 20/03/2015 Spot Bond				100.00000	0.00000	101.75715			0.00	0
Total ACL170 SPOT									0.00	0
Total For ACL170									0.00	0
ACL170 On 20/06/2015 Spot Bond				100.00000	0.00000	101.62526			0.00	0
Total ACL172 SPOT									0.00	0
Total For ACL172									0.00	0
ACL172 On 20/06/2017 Spot Bond				100.00000	0.00000	101.72425			0.00	0
Total ACL173 SPOT									0.00	0
Total For ACL173									0.00	0
ACL173 On 20/06/2019 Spot Bond				100.00000	0.00000	101.77736			0.00	0
Total ACL174 SPOT									0.00	0
Total For ACL174									0.00	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.67112			0.00	0
Total ACL175 SPOT									0.00	0
Total For ACL175									0.00	0
ACL175 On 20/06/2015 Spot Bond				100.00000	0.00000	102.04962			0.00	0
Total ACL180 SPOT									0.00	0
Total For ACL180									0.00	0
ACL180 On 20/06/2017 Spot Bond				100.00000	0.00000	102.27268			0.00	92,000,000
Total ACL181 SPOT									0.00	92,000,000
Total For ACL181									0.00	92,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	103.40471			0.00	0
Total ACL182 SPOT									0.00	0
Total For ACL182									0.00	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	101.65199			0.00	0
Total ACL183 SPOT									0.00	0
Total For ACL183									0.00	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.80710			0.00	0
Total ACL184 SPOT									0.00	0
Total For ACL184									0.00	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.76674			0.00	0
Total ACL185 SPOT									0.00	0
Total For ACL185									0.00	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.71585			0.00	0
Total ACL186 SPOT									0.00	0
Total For ACL186									0.00	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.80626			0.00	0
Total ACL187 SPOT									0.00	0
Total For ACL187									0.00	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.83396			0.00	0
Total ACL188 SPOT									0.00	0
Total For ACL188									0.00	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	102.02644			0.00	0
Total ACL191 SPOT									0.00	0
Total For ACL191									0.00	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	102.28465			0.00	0
Total ACL192 SPOT									0.00	0
Total For ACL192									0.00	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.84043			0.00	0
Total ACL193 SPOT									0.00	0
Total For ACL193									0.00	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.84043			0.00	0
Total ACL194 SPOT									0.00	0
Total For ACL194									0.00	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	101.94726			0.00	0
Total ACL195 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For ACL195									0.00	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	101.73487			0.00	0
Total ACL196 SPOT									0.00	0
Total For ACL196									0.00	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.94502			0.00	0
Total ACL197 SPOT									0.00	0
Total For ACL197									0.00	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	103.89730			0.00	0
Total ACL198 SPOT									0.00	0
Total For ACL198									0.00	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.94726			0.00	0
Total ACL199 SPOT									0.00	0
Total For ACL199									0.00	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	95.05035			0.00	0
Total ACL200 SPOT									0.00	0
Total For ACL200									0.00	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.87667			0.00	0
Total ACL201 SPOT									0.00	0
Total For ACL201									0.00	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.86232			0.00	0
Total ACL202 SPOT									0.00	0
Total For ACL202									0.00	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	124.74343			0.00	0
Total ACL203 SPOT									0.00	0
Total For ACL203									0.00	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	125.62936			0.00	0
Total ACL204 SPOT									0.00	0
Total For ACL204									0.00	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	101.62861			0.00	0
Total ACL205 SPOT									0.00	0
Total For ACL205									0.00	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.61373			0.00	0
Total ACL208 SPOT									0.00	0
Total For ACL208									0.00	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.37425			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ACL210 SPOT									0.00	0
Total For ACL210									0.00	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.65412			0.00	0
Total ACL212 SPOT									0.00	0
Total For ACL212									0.00	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	101.67435			0.00	0
Total ACL213 SPOT									0.00	0
Total For ACL213									0.00	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	101.72425			0.00	0
Total ACL214 SPOT									0.00	0
Total For ACL214									0.00	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.63074			0.00	0
Total ACL215 SPOT									0.00	0
Total For ACL215									0.00	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.62861			0.00	0
Total ACL216 SPOT									0.00	0
Total For ACL216									0.00	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.77228			0.00	0
Total ACL217 SPOT									0.00	0
Total For ACL217									0.00	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	99.99403			0.00	0
Total ADCB01 SPOT									0.00	0
Total For ADCB01									0.00	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.89402			0.00	0
Total ADCB02 SPOT									0.00	0
Total For ADCB02									0.00	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	100.86883			0.00	0
Total ADCB03 SPOT									0.00	0
Total For ADCB03									0.00	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.28520			0.00	0
Total ADCB04 SPOT									0.00	0
Total For ADCB04									0.00	0
ADCP0 On 02/03/2015 Spot Bond				100.00000	0.00000	100.22136			0.00	0
Total ADCP09 SPOT									0.00	0
Total For ADCP09									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ADCP1 On 29/05/2015 Spot Bond				100.00000	0.00000	100.24108			0.00	0
Total ADCP10 SPOT									0.00	0
Total For ADCP10									0.00	0
AER011 On 18/11/2016 Spot Bond			100.00000	22.12096	100.00000	22.06737			0.00	0
Total AER01U SPOT									0.00	0
Total For AER01U									0.00	0
AFS1U On 27/09/2019 Spot Bond			100.00000	13.86161	100.00000	13.81786			0.00	0
Total AFS1U SPOT									0.00	0
Total For AFS1U									0.00	0
AHF1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.36099			0.00	0
Total AHF1A1 SPOT									0.00	0
Total For AHF1A1									0.00	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	101.04509			0.00	0
Total AHF2A1 SPOT									0.00	0
Total For AHF2A1									0.00	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	101.14695			0.00	0
Total AHF2B1 SPOT									0.00	0
Total For AHF2B1									0.00	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.28263			0.00	0
Total AHF2C1 SPOT									0.00	0
Total For AHF2C1									0.00	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	101.00642			0.00	0
Total AHF3A1 SPOT									0.00	0
Total For AHF3A1									0.00	0
AHF3A On 18/04/2016 Spot Bond			7.55000	99.70448	7.55000	99.68418			0.00	0
Total AHF3A2 SPOT									0.00	0
Total For AHF3A2									0.00	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.29004			0.00	0
Total AHF3B1 SPOT									0.00	0
Total For AHF3B1									0.00	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	101.49754			0.00	0
Total AHF3C1 SPOT									0.00	0
Total For AHF3C1									0.00	0
AIR01 On 15/03/2019 Spot Bond			8.39000	102.68564	8.39000	102.66233			0.00	0
Total AIR01 SPOT									0.00	0
										2,925

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total For AIR01									0.00	0	2,925
AIR02 On 30/04/2023 Spot Bond			9.21000	115.50911	9.21000	115.48054			0.00	0	4
Total AIR02 SPOT									0.00	0	4
Total For AIR02									0.00	0	4
AIR03 On 09/03/2016 Spot Bond			7.06000	107.19366	7.06000	107.17311			0.00	0	
Total AIR03 SPOT									0.00	0	
Total For AIR03									0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.82500	102.96551	8.82500	102.94094			0.00	0	5
Total AIR04 SPOT									0.00	0	5
Total For AIR04									0.00	0	5
AIR04U On 26/10/2029 Spot Bond			100.00000	12.81267	100.00000	12.78416			0.00	0	
Total AIR04U SPOT									0.00	0	
Total For AIR04U									0.00	0	
AIR05 On 29/05/2030 Spot Bond			9.56000	103.81434	9.56000	103.78756			0.00	0	2
Total AIR05 SPOT									0.00	0	2
Total For AIR05									0.00	0	2
AIRL01 On 30/04/2028 Spot Bond			2.66000	166.04776	2.66000	166.03568			0.00	0	
Total AIRL01 SPOT									0.00	0	
Total For AIRL01									0.00	0	
ANG010 On 09/12/2016 Spot Bond				100.00000	0.00000	100.08122			0.00	0	
Total ANG010 SPOT									0.00	0	
Total For ANG010									0.00	0	
ANG011 On 06/12/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	
Total ANG011 SPOT									0.00	0	
Total For ANG011									0.00	0	
ANG012 On 06/06/2015 Spot Bond				100.00000	0.00000	100.01758			0.00	0	
Total ANG012 SPOT									0.00	0	
Total For ANG012									0.00	0	
ANG013 On 05/06/2015 Spot Bond			100.00000	67.34317	100.00000	67.21915			0.00	0	
Total ANG013 SPOT									0.00	0	
Total For ANG013									0.00	0	
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.60035			0.00	0	
Total APF01 SPOT									0.00	0	
Total For APF01									0.00	0	
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.95884			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total APF02 SPOT									0.00	0
Total For APF02									0.00	0
ASN00: On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ASN002 SPOT									0.00	0
Total For ASN002									0.00	0
ASN00: On 22/03/2016 Spot Bond				100.00000	0.00000	101.67110			0.00	0
Total ASN004 SPOT									0.00	0
Total For ASN004									0.00	0
ASN00: On 28/02/2017 Spot Bond				100.00000	0.00000	100.30570			0.00	0
Total ASN006 SPOT									0.00	0
Total For ASN006									0.00	0
ASN00: On 20/12/2016 Spot Bond				100.00000	0.00000	101.56157			0.00	0
Total ASN007 SPOT									0.00	0
Total For ASN007									0.00	0
ASN00: On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ASN008 SPOT									0.00	0
Total For ASN008									0.00	0
ASN00: On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ASN009 SPOT									0.00	0
Total For ASN009									0.00	0
ASN01: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ASN010 SPOT									0.00	0
Total For ASN010									0.00	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	101.67112			0.00	0
Total ASN011 SPOT									0.00	0
Total For ASN011									0.00	0
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	102.04339			0.00	0
Total ASN012 SPOT									0.00	0
Total For ASN012									0.00	0
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ASN013 SPOT									0.00	0
Total For ASN013									0.00	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ASN014 SPOT									0.00	0
Total For ASN014									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	106.30000			0.00	0
Total ASN015 SPOT									0.00	0
Total For ASN015									0.00	0
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	93.20000			0.00	0
Total ASN016 SPOT									0.00	0
Total For ASN016									0.00	0
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	102.02213			0.00	0
Total ASN017 SPOT									0.00	0
Total For ASN017									0.00	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	98.12907			0.00	0
Total ASN020 SPOT									0.00	0
Total For ASN020									0.00	0
ASN02: On 07/12/2033 Spot Bond			2.54000	130.72431	2.54000	297.03895			0.00	0
Total ASN022 SPOT									0.00	0
Total For ASN022									0.00	0
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	100.39740			0.00	0
Total ASN023 SPOT									0.00	0
Total For ASN023									0.00	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ASN024 SPOT									0.00	0
Total For ASN024									0.00	0
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	101.70227			0.00	0
Total ASN025 SPOT									0.00	0
Total For ASN025									0.00	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	100.22736			0.00	0
Total ASN028 SPOT									0.00	0
Total For ASN028									0.00	0
ASN03: On 14/08/2017 Spot Bond				100.00000	0.00000	94.66546			0.00	0
Total ASN031 SPOT									0.00	0
Total For ASN031									0.00	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	97.34798			0.00	0
Total ASN032 SPOT									0.00	0
Total For ASN032									0.00	0
ASN03: On 07/01/2015 Spot Bond				100.00000	0.00000	101.10552			0.00	0
Total ASN033 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For ASN033									0.00	0
ASN03 On 20/06/2019 Spot Bond				100.00000	0.00000	101.25291			0.00	0
Total ASN034 SPOT									0.00	0
Total For ASN034									0.00	0
ASN03 On 10/11/2019 Spot Bond				100.00000	0.00000	100.63547			0.00	0
Total ASN036 SPOT									0.00	0
Total For ASN036									0.00	0
ASN03 On 07/12/2033 Spot Bond			2.55500	163.89206	2.55500	207.63674			0.00	0
Total ASN037 SPOT									0.00	0
Total For ASN037									0.00	0
ASN04 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ASN041 SPOT									0.00	0
Total For ASN041									0.00	0
ASN35 On 20/12/2016 Spot Bond			100.00000	24.67910	100.00000	28.32392			0.00	0
Total ASN35U SPOT									0.00	0
Total For ASN35U									0.00	0
ASN38 On 20/12/2017 Spot Bond			100.00000	14.47924	100.00000	17.88522			0.00	0
Total ASN38U SPOT									0.00	0
Total For ASN38U									0.00	0
ASN39 On 20/12/2017 Spot Bond			100.00000	14.56166	100.00000	18.01154			0.00	0
Total ASN39U SPOT									0.00	0
Total For ASN39U									0.00	0
ASN40 On 20/12/2017 Spot Bond			100.00000	14.19074	100.00000	17.44310			0.00	0
Total ASN40U SPOT									0.00	0
Total For ASN40U									0.00	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	99.94486			0.00	0
Total BAR001 SPOT									0.00	0
Total For BAR001									0.00	0
BAR00 On 20/12/2014 Spot Bond				100.00000	0.00000	101.52232			0.00	0
Total BAR002 SPOT									0.00	0
Total For BAR002									0.00	0
BAR00 On 20/03/2016 Spot Bond				100.00000	0.00000	101.50106			0.00	0
Total BAR003 SPOT									0.00	0
Total For BAR003									0.00	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.50407			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total BAW10 SPOT									0.00	0
Total For BAW10									0.00	0
BAW11 On 01/10/2018 Spot Bond			8.49000	106.04788	8.49000	106.02366			0.00	0 30
Total BAW11 SPOT									0.00	0 30
Total For BAW11									0.00	0 30
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	101.28897			0.00	0
Total BAW12 SPOT									0.00	0
Total For BAW12									0.00	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.85305			0.00	0
Total BAW13 SPOT									0.00	0
Total For BAW13									0.00	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.11165			0.00	0
Total BAW15 SPOT									0.00	0
Total For BAW15									0.00	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.61933			0.00	0
Total BAW17 SPOT									0.00	0
Total For BAW17									0.00	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.31174			0.00	0
Total BAW18 SPOT									0.00	0
Total For BAW18									0.00	0
BAW19 On 05/12/2020 Spot Bond			9.00000	102.67729	9.00000	102.65246			0.00	0 1,000
Total BAW19 SPOT									0.00	0 1,000
Total For BAW19									0.00	0 1,000
BAW2 On 02/10/2015 Spot Bond			7.30500	105.56298	7.30500	105.54218			0.00	0
Total BAW2 SPOT									0.00	0
Total For BAW2									0.00	0
BAW20 On 15/01/2016 Spot Bond			100.00000	37.92383	100.00000	37.75706			0.00	0
Total BAW20U SPOT									0.00	0
Total For BAW20U									0.00	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	104.38370			0.00	0
Total BAW3 SPOT									0.00	0
Total For BAW3									0.00	0
BAW8 On 02/10/2017 Spot Bond			8.36500	105.73355	8.36500	105.70975			0.00	0
Total BAW8 SPOT									0.00	0
Total For BAW8									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BAYA0 On 31/03/2016 Spot Bond			10.81250	104.12775	10.81250	103.54986			0.00	0
Total BAYA01 SPOT									0.00	0
Total For BAYA01									0.00	0
BAYA0 On 30/09/2015 Spot Bond			10.92639	102.50337	10.92639	102.41994			0.00	0
Total BAYA04 SPOT									0.00	0
Total For BAYA04									0.00	0
BAYA0 On 30/09/2015 Spot Bond			10.94436	102.47198	10.94436	102.40179			0.00	0
Total BAYA05 SPOT									0.00	0
Total For BAYA05									0.00	0
BAYA0 On 30/09/2016 Spot Bond				100.00000	0.00000	102.09596			0.00	0
Total BAYA06 SPOT									0.00	0
Total For BAYA06									0.00	0
BAYA0 On 31/12/2015 Spot Bond			10.96136	102.57779	10.96136	102.37610			0.00	0
Total BAYA07 SPOT									0.00	0
Total For BAYA07									0.00	0
BAYA0 On 31/12/2017 Spot Bond			11.44053	103.13088	11.44053	103.11840			0.00	0
Total BAYA08 SPOT									0.00	0
Total For BAYA08									0.00	0
BAYA0 On 31/12/2015 Spot Bond				100.00000	0.00000	102.14364			0.00	0
Total BAYA09 SPOT									0.00	0
Total For BAYA09									0.00	0
BAYA1 On 31/12/2015 Spot Bond				100.00000	0.00000	102.14364			0.00	0
Total BAYA10 SPOT									0.00	0
Total For BAYA10									0.00	0
BAYA1 On 31/03/2016 Spot Bond				100.00000	0.00000	102.14371			0.00	0
Total BAYA11 SPOT									0.00	0
Total For BAYA11									0.00	0
BAYA1 On 31/03/2016 Spot Bond			11.06250	102.05999	11.06250	102.06587			0.00	0
Total BAYA12 SPOT									0.00	0
Total For BAYA12									0.00	0
BAYA1 On 31/03/2016 Spot Bond			11.02386	103.35199	11.02386	102.50275			0.00	0
Total BAYA13 SPOT									0.00	0
Total For BAYA13									0.00	0
BAYA1 On 30/09/2015 Spot Bond			10.92639	102.50337	10.92639	102.41994			0.00	0
Total BAYA14 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For BAYA14									0.00	0
BAYA14 On 30/06/2016 Spot Bond			10.87239	103.14812	10.87239	102.71570			0.00	0
Total BAYA15 SPOT									0.00	0
Total For BAYA15									0.00	0
BAYA15 On 30/09/2016 Spot Bond			10.01589	98.66586	10.01589	102.31134			0.00	0
Total BAYA16 SPOT									0.00	0
Total For BAYA16									0.00	0
BAYA16 On 30/09/2016 Spot Bond				100.00000	0.00000	102.03880			0.00	0
Total BAYA17 SPOT									0.00	0
Total For BAYA17									0.00	0
BAYA17 On 31/12/2016 Spot Bond				100.00000	0.00000	102.01987			0.00	0
Total BAYA18 SPOT									0.00	0
Total For BAYA18									0.00	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	102.01987			0.00	0
Total BAYA19 SPOT									0.00	0
Total For BAYA19									0.00	0
BAYA19 On 30/09/2015 Spot Bond				100.00000	0.00000	100.01230			0.00	0
Total BAYA22 SPOT									0.00	0
Total For BAYA22									0.00	0
BAYA22 On 30/06/2017 Spot Bond			10.30761	102.47174	10.30761	102.26045			0.00	0
Total BAYA23 SPOT									0.00	0
Total For BAYA23									0.00	0
BAYA23 On 30/06/2017 Spot Bond			11.14000	102.02298	11.14000	101.99253			0.00	0
Total BAYA24 SPOT									0.00	0
Total For BAYA24									0.00	0
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	101.96305			0.00	0
Total BAYA25 SPOT									0.00	0
Total For BAYA25									0.00	0
BAYA25 On 30/09/2017 Spot Bond			11.06500	75.64668	11.06500	99.93359			0.00	0
Total BAYA26 SPOT									0.00	0
Total For BAYA26									0.00	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.01231			0.00	0
Total BAYA27 SPOT									0.00	0
Total For BAYA27									0.00	0
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	101.85777			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total BAYA29 SPOT									0.00	0
Total For BAYA29									0.00	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	90.75787	9.28000	101.76037			0.00	0
Total BAYA30 SPOT									0.00	0
Total For BAYA30									0.00	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.99146			0.00	0
Total BAYA31 SPOT									0.00	0
Total For BAYA31									0.00	0
BAYA32 On 31/03/2018 Spot Bond			10.89000	72.25421	10.89000	102.32634			0.00	0
Total BAYA32 SPOT									0.00	0
Total For BAYA32									0.00	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.93464			0.00	0
Total BAYA33 SPOT									0.00	0
Total For BAYA33									0.00	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.98199			0.00	0
Total BAYA34 SPOT									0.00	0
Total For BAYA34									0.00	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	101.98199			0.00	0
Total BAYA35 SPOT									0.00	0
Total For BAYA35									0.00	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89380			0.00	0
Total BAYA36 SPOT									0.00	0
Total For BAYA36									0.00	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	101.91189			0.00	0
Total BAYA37 SPOT									0.00	0
Total For BAYA37									0.00	0
BAYA38 On 30/09/2018 Spot Bond				100.00000	0.00000	102.00038			0.00	0
Total BAYA39 SPOT									0.00	0
Total For BAYA39									0.00	0
BAYA40 On 30/09/2018 Spot Bond				100.00000	0.00000	100.01229			0.00	0
Total BAYA41 SPOT									0.00	0
Total For BAYA41									0.00	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	102.00038			0.00	0
Total BAYA42 SPOT									0.00	0
Total For BAYA42									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.91569			0.00	0
Total BAYA43 SPOT									0.00	0
Total For BAYA43									0.00	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	101.93400			0.00	0
Total BAYA44 SPOT									0.00	0
Total For BAYA44									0.00	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	102.00047			0.00	0
Total BAYA45 SPOT									0.00	0
Total For BAYA45									0.00	0
BAYA46 On 31/03/2015 Spot Bond				100.00000	0.00000	101.46675			0.00	0
Total BAYA46 SPOT									0.00	0
Total For BAYA46									0.00	0
BAYA47 On 30/09/2015 Spot Bond				100.00000	0.00000	101.57172			0.00	0
Total BAYA47 SPOT									0.00	0
Total For BAYA47									0.00	0
BAYB02 On 31/03/2016 Spot Bond			13.81250	104.67051	13.81250	104.10930			0.00	0
Total BAYB02 SPOT									0.00	0
Total For BAYB02									0.00	0
BAYB03 On 31/12/2016 Spot Bond			14.92913	103.70230	14.92913	103.68594			0.00	0
Total BAYB03 SPOT									0.00	0
Total For BAYB03									0.00	0
BAYB04 On 31/03/2017 Spot Bond			13.78047	103.52826	13.78047	103.21558			0.00	0
Total BAYB04 SPOT									0.00	0
Total For BAYB04									0.00	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	102.59637			0.00	0
Total BAYB05 SPOT									0.00	0
Total For BAYB05									0.00	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	102.59637			0.00	0
Total BAYB06 SPOT									0.00	0
Total For BAYB06									0.00	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	102.59637			0.00	0
Total BAYB07 SPOT									0.00	0
Total For BAYB07									0.00	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	102.69067			0.00	0
Total BAYB08 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For BAYB08									0.00	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	102.26584			0.00	0
Total BAYB09 SPOT									0.00	0
Total For BAYB09									0.00	0
BAYC11 On 31/12/2016 Spot Bond			100.00000	24.02263	100.00000	23.97705			0.00	0
Total BAYC1U SPOT									0.00	0
Total For BAYC1U									0.00	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	22.20233	100.00000	22.14854			0.00	0
Total BAYD1U SPOT									0.00	0
Total For BAYD1U									0.00	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	20.20661	100.00000	20.15766			0.00	0
Total BAYD2U SPOT									0.00	0
Total For BAYD2U									0.00	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	12.47322	100.00000	12.44300			0.00	0
Total BAYD3U SPOT									0.00	0
Total For BAYD3U									0.00	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	12.47322	100.00000	12.44300			0.00	0
Total BAYD4U SPOT									0.00	0
Total For BAYD4U									0.00	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	15.08072	100.00000	15.04419			0.00	0
Total BAYD5U SPOT									0.00	0
Total For BAYD5U									0.00	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	13.06719	100.00000	13.03553			0.00	0
Total BAYD6U SPOT									0.00	0
Total For BAYD6U									0.00	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	100.98768			0.00	0
Total BCJ03 SPOT									0.00	0
Total For BCJ03									0.00	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.95750			0.00	0
Total BCJ04 SPOT									0.00	0
Total For BCJ04									0.00	0
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	101.15986			0.00	0
Total BCJ05 SPOT									0.00	0
Total For BCJ05									0.00	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	101.22850			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total BCJ06 SPOT									0.00	0	
Total For BCJ06									0.00	0	
BCP3U On 30/06/2019 Spot Bond			100.00000	8.50937	100.00000	8.48853			0.00	0	
Total BCP3U SPOT									0.00	0	
Total For BCP3U									0.00	0	
BCP4U On 30/06/2019 Spot Bond			100.00000	8.50937	100.00000	8.48853			0.00	0	
Total BCP4U SPOT									0.00	0	
Total For BCP4U									0.00	0	
BCP87U On 05/12/2014 Spot Bond			100.00000	98.64865	100.00000	98.91599			0.00	0	
Total BCP87U SPOT									0.00	0	
Total For BCP87U									0.00	0	
BCP88U On 23/01/2015 Spot Bond			100.00000	89.24205	100.00000	89.02439			0.00	0	
Total BCP88U SPOT									0.00	0	
Total For BCP88U									0.00	0	
BCP89U On 19/02/2015 Spot Bond			100.00000	83.71560	100.00000	83.52403			0.00	0	
Total BCP89U SPOT									0.00	0	
Total For BCP89U									0.00	0	
BCP90U On 05/03/2015 Spot Bond			100.00000	81.11111	100.00000	80.93126		250,000,000,000,000.00	92,500,000,000	52,500	
Total BCP90U SPOT								50,000,000,000,000.00	92,500,000,000	52,500	
Total For BCP90U								50,000,000,000,000.00	92,500,000,000	52,500	
BD0202 On 31/12/2018 Spot Bond			2.01000	104.82105	2.01000	182.10204			0.00	0	
Total BD0202 SPOT									0.00	0	
Total For BD0202									0.00	0	
BD0205 On 28/04/2028 Spot Bond			7.73000	100.85928	7.73000	162.69142			0.00	0	
Total BD0205 SPOT									0.00	0	
Total For BD0205									0.00	0	
BD0206 On 02/03/2028 Spot Bond			7.73000	102.17198	7.73000	162.96859			0.00	0	
Total BD0206 SPOT									0.00	0	
Total For BD0206									0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.11500	101.20601	8.11500	101.18389			0.00	0	
Total BD0302 SPOT									0.00	0	
Total For BD0302									0.00	0	
BD311E On 07/12/2023 Spot Bond			100.00000		0.00000	100.02052			0.00	16,514,946,000	8,257
Total BD311E SPOT									0.00	16,514,946,000	8,257
Total For BD311E									0.00	16,514,946,000	8,257

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BEER0: On 28/03/2018 Spot Bond			7.49000	100.37158	7.49000	100.35119			0.00	0 100
Total BEER02 SPOT									0.00	0 100
Total For BEER02									0.00	0 100
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	101.92002			0.00	0
Total BG22A1 SPOT									0.00	0
Total For BG22A1									0.00	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	101.01742			0.00	0
Total BG22A2 SPOT									0.00	0
Total For BG22A2									0.00	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	101.03737			0.00	0
Total BG22A3 SPOT									0.00	0
Total For BG22A3									0.00	0
BG22B: On 21/07/2016 Spot Bond				100.00000	0.00000	101.10388			0.00	0
Total BG22B1 SPOT									0.00	0
Total For BG22B1									0.00	0
BG22C: On 21/07/2016 Spot Bond				100.00000	0.00000	101.17034			0.00	0
Total BG22C1 SPOT									0.00	0
Total For BG22C1									0.00	0
BG22D: On 21/07/2016 Spot Bond				100.00000	0.00000	101.35597			0.00	0
Total BG22D1 SPOT									0.00	0
Total For BG22D1									0.00	0
BG22Y: On 21/07/2016 Spot Bond			100.00000	23.67546	100.00000	23.61810			0.00	0
Total BG22YU SPOT									0.00	0
Total For BG22YU									0.00	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total BG32A1 SPOT									0.00	0
Total For BG32A1									0.00	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.83635			0.00	0
Total BG32A2 SPOT									0.00	0
Total For BG32A2									0.00	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.85259			0.00	0
Total BG32A3 SPOT									0.00	0
Total For BG32A3									0.00	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.85801			0.00	0
Total BG32A4 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For BG32A4									0.00	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.92295			0.00	0
Total BG32B SPOT									0.00	0
Total For BG32B									0.00	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.00945			0.00	0
Total BG32C SPOT									0.00	0
Total For BG32C									0.00	0
BG32D On 30/10/2016 Spot Bond			100.00000	23.16424	100.00000	23.10812			0.00	0
Total BG32DU SPOT									0.00	0
Total For BG32DU									0.00	0
BG32YI On 30/10/2016 Spot Bond			100.00000	23.16424	100.00000	23.10812			0.00	0
Total BG32YU SPOT									0.00	0
Total For BG32YU									0.00	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.70264			0.00	0
Total BG42A1 SPOT									0.00	0
Total For BG42A1									0.00	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.83057			0.00	0
Total BG42A2 SPOT									0.00	0
Total For BG42A2									0.00	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.86546			0.00	0
Total BG42A3 SPOT									0.00	0
Total For BG42A3									0.00	0
BG42A On 15/03/2017 Spot Bond			7.91500	103.87020	7.91500	103.84794			0.00	0
Total BG42A4 SPOT									0.00	0
Total For BG42A4									0.00	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.97012			0.00	0
Total BG42B SPOT									0.00	0
Total For BG42B									0.00	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	102.15605			0.00	0
Total BG42C SPOT									0.00	0
Total For BG42C									0.00	0
BG42D On 15/03/2017 Spot Bond			100.00000	16.57277	100.00000	16.53218			0.00	0
Total BG42DU SPOT									0.00	0
Total For BG42DU									0.00	0
BG42YI On 15/03/2017 Spot Bond			100.00000	16.57277	100.00000	16.53218			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total BG42YU SPOT									0.00	0
Total For BG42YU									0.00	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	100.54306			0.00	0
Total BGL01 SPOT									0.00	0
Total For BGL01									0.00	0
BGL02 On 19/11/2024 Spot Bond			10.63500	101.82357	10.63500	101.24920			0.00	0
Total BGL02 SPOT									0.00	0
Total For BGL02									0.00	0
BGR01 On 17/12/2015 Spot Bond			100.00000		100.00000	0.00000			0.00	0
Total BGR01U SPOT									0.00	0
Total For BGR01U									0.00	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.17480			0.00	0
Total BID04 SPOT									0.00	0
Total For BID04									0.00	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	101.04961			0.00	0
Total BID05 SPOT									0.00	0
Total For BID05									0.00	0
BID06 On 30/06/2019 Spot Bond			8.20000	69.28137	8.20000	106.35995			0.00	0 2,200
Total BID06 SPOT									0.00	0 2,200
Total For BID06									0.00	0 2,200
BIDC41 On 06/02/2015 Spot Bond				100.00000	0.00000	98.95161			0.00	2,000,000,000 500
Total BIDC41 SPOT									0.00	2,000,000,000 500
Total For BIDC41									0.00	2,000,000,000 500
BIDC42 On 14/01/2015 Spot Bond				100.00000	0.00000	98.68670			0.00	0
Total BIDC42 SPOT									0.00	0
Total For BIDC42									0.00	0
BIDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	97.15972			0.00	0
Total BIDC43 SPOT									0.00	0
Total For BIDC43									0.00	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.32920			0.00	0
Total BLG1A4 SPOT									0.00	0
Total For BLG1A4									0.00	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	100.37999			0.00	0
Total BLG1A6 SPOT									0.00	0
Total For BLG1A6									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.32363			0.00	0
Total BLG1B SPOT									0.00	0
Total For BLG1B									0.00	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	100.33944			0.00	0
Total BLG1C SPOT									0.00	0
Total For BLG1C									0.00	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	100.36816			0.00	0
Total BLG1D SPOT									0.00	0
Total For BLG1D									0.00	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	100.48703			0.00	0
Total BLG1E SPOT									0.00	0
Total For BLG1E									0.00	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	100.68795			0.00	0
Total BLG1F SPOT									0.00	0
Total For BLG1F									0.00	0
BSR11U On 19/06/2015 Spot Bond			100.00000	65.17967	100.00000	65.02003			0.00	0
Total BSR11U SPOT									0.00	0
Total For BSR11U									0.00	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	101.03353			0.00	0
Total BSR12 SPOT									0.00	0
Total For BSR12									0.00	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	101.06272			0.00	0
Total BSR13 SPOT									0.00	0
Total For BSR13									0.00	0
BTC002 On 17/03/2015 Spot Bond				100.00000	0.00000	98.18364			0.00	0
Total BTC002 SPOT									0.00	0
Total For BTC002									0.00	0
BTC004 On 19/01/2015 Spot Bond				100.00000	0.00000	98.39089			0.00	0
Total BTC004 SPOT									0.00	0
Total For BTC004									0.00	0
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	93.97898			0.00	0
Total BTC005 SPOT									0.00	0
Total For BTC005									0.00	0
BTC006 On 22/01/2015 Spot Bond				100.00000	0.00000	99.24366			0.00	200,000,000
Total BTC006 SPOT									0.00	200,000,000
Total For BTC006									0.00	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total For BTC006									0.00	200,000,000	200
BTC006 On 28/01/2015 Spot Bond				100.00000	0.00000	99.14067			0.00	0	
Total BTC007 SPOT									0.00	0	
Total For BTC007									0.00	0	
BTC007 On 02/02/2015 Spot Bond				100.00000	0.00000	99.05506			0.00	200,000,000	200
Total BTC008 SPOT									0.00	200,000,000	200
Total For BTC008									0.00	200,000,000	200
BTC008 On 23/02/2015 Spot Bond				100.00000	0.00000	98.68895			0.00	0	
Total BTC009 SPOT									0.00	0	
Total For BTC009									0.00	0	
BTC009 On 24/11/2015 Spot Bond				100.00000	0.00000	93.39178			0.00	0	
Total BTC010 SPOT									0.00	0	
Total For BTC010									0.00	0	
BTC010 On 18/02/2015 Spot Bond				100.00000	0.00000	98.77656			0.00	0	
Total BTC011 SPOT									0.00	0	
Total For BTC011									0.00	0	
BTC011 On 26/02/2015 Spot Bond				100.00000	0.00000	98.63622			0.00	0	
Total BTC012 SPOT									0.00	0	
Total For BTC012									0.00	0	
BTC012 On 19/05/2015 Spot Bond			100.00000	69.52381	100.00000	69.39163			0.00	0	
Total BTC013 SPOT									0.00	0	
Total For BTC013									0.00	0	
BTC013 On 09/01/2015 Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	
Total BTC014 SPOT									0.00	0	
Total For BTC014									0.00	0	
BTC014 On 13/03/2015 Spot Bond			100.00000	79.69432	100.00000	79.52070			0.00	0	
Total BTC015 SPOT									0.00	0	
Total For BTC015									0.00	0	
BUS015 On 30/09/2016 Spot Bond			100.00000	29.37190	100.00000	29.30075			0.00	0	
Total BUS01U SPOT									0.00	0	
Total For BUS01U									0.00	0	
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	99.83298			0.00	0	
Total BWZJ17 SPOT									0.00	0	
Total For BWZJ17									0.00	0	
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	100.43710			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total BWZJ18 SPOT									0.00	0
Total For BWZJ18									0.00	0
CBL08 On 02/11/2016 Spot Bond			9.06500	110.04410	9.06500	110.01715			0.00	0
Total CBL08 SPOT									0.00	0
Total For CBL08									0.00	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	106.58737			0.00	0
Total CBL09 SPOT									0.00	0
Total For CBL09									0.00	0
CBL11 On 06/05/2016 Spot Bond			8.96500	102.98281	8.96500	102.95785			0.00	0
Total CBL11 SPOT									0.00	0
Total For CBL11									0.00	0
CBL12 On 06/09/2018 Spot Bond			12.09000	100.66735	12.09000	100.63471			0.00	0
Total CBL12 SPOT									0.00	0
Total For CBL12									0.00	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	99.41625			0.00	0
Total CBL13 SPOT									0.00	0
Total For CBL13									0.00	0
CBL14 On 01/02/2019 Spot Bond			11.99000	102.67220	11.99000	102.63972			0.00	0
Total CBL14 SPOT									0.00	0
Total For CBL14									0.00	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	100.51760			0.00	0
Total CBL15 SPOT									0.00	0
Total For CBL15									0.00	0
CBL16 On 18/05/2017 Spot Bond			8.95500	101.60474	8.95500	101.58015			0.00	0
Total CBL16 SPOT									0.00	0
Total For CBL16									0.00	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	98.60729			0.00	0
Total CBL17 SPOT									0.00	0
Total For CBL17									0.00	0
CBL18 On 23/08/2019 Spot Bond			11.99000	99.96579	11.99000	99.93417			0.00	0
Total CBL18 SPOT									0.00	0
Total For CBL18									0.00	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	101.37698			0.00	0
Total CBL19 SPOT									0.00	0
Total For CBL19									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	97.91806			0.00	0
Total CBL20 SPOT									0.00	0
Total For CBL20									0.00	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.69005			0.00	400,000,000
Total CBL21 SPOT									0.00	400,000,000
Total For CBL21									0.00	400,000,000
CBL22 On 06/05/2020 Spot Bond			9.75000	95.62544	9.75000	95.60029			0.00	0
Total CBL22 SPOT									0.00	0
Total For CBL22									0.00	0
CCT01 On 23/06/2023 Spot Bond			9.58000	122.99774	9.58000	122.96630			0.00	0
Total CCT01 SPOT									0.00	0
Total For CCT01									0.00	0
CCT02 On 12/06/2024 Spot Bond			9.86000	110.60744	9.86000	110.57835			0.00	0
Total CCT02 SPOT									0.00	0
Total For CCT02									0.00	0
CCT03 On 15/03/2025 Spot Bond			8.74000	118.80123	8.74000	118.77316			0.00	0
Total CCT03 SPOT									0.00	0
Total For CCT03									0.00	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.02914			0.00	0
Total CGR10 SPOT									0.00	0
Total For CGR10									0.00	0
CGR11 On 28/03/2016 Spot Bond			11.26500	103.31454	11.26500	103.28327			0.00	0
Total CGR11 SPOT									0.00	0
Total For CGR11									0.00	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	103.68153			0.00	0
Total CGR13 SPOT									0.00	0
Total For CGR13									0.00	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.78285			0.00	0
Total CGR14 SPOT									0.00	0
Total For CGR14									0.00	0
CGR14 On 25/11/2020 Spot Bond			10.00000	104.76480	10.00000	104.73750			0.00	0
Total CGR14/JIBAR SPOT									0.00	0
Total For CGR14/JIBAR									0.00	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.81050			0.00	0
Total CGR15 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For CGR15									0.00	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	102.00614			0.00	0
Total CGR16 SPOT									0.00	0
Total For CGR16									0.00	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	101.23525			0.00	0
Total CGR17 SPOT									0.00	0
Total For CGR17									0.00	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	102.10616			0.00	0
Total CGR8 SPOT									0.00	0
Total For CGR8									0.00	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.19282			0.00	0
Total CIG02 SPOT									0.00	0
Total For CIG02									0.00	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.71476			0.00	0
Total CIG03 SPOT									0.00	0
Total For CIG03									0.00	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.78121			0.00	0
Total CIG04 SPOT									0.00	0
Total For CIG04									0.00	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.85759			0.00	0
Total CIG05 SPOT									0.00	0
Total For CIG05									0.00	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	100.00000			0.00	0
Total CLA1U SPOT									0.00	0
Total For CLA1U									0.00	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	100.00000			0.00	0
Total CLA2U SPOT									0.00	0
Total For CLA2U									0.00	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	100.00000			0.00	0
Total CLA3U SPOT									0.00	0
Total For CLA3U									0.00	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	100.00000			0.00	0
Total CLB1U SPOT									0.00	0
Total For CLB1U									0.00	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	100.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total CLC1U SPOT									0.00	0
Total For CLC1U									0.00	0
CLN12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.70306			0.00	0
Total CLN126 SPOT									0.00	0
Total For CLN126									0.00	0
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	100.69596			0.00	0
Total CLN130 SPOT									0.00	0
Total For CLN130									0.00	0
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	100.73349			0.00	0
Total CLN134 SPOT									0.00	0
Total For CLN134									0.00	0
CLN15 On 14/02/2015 Spot Bond				100.00000	0.00000	100.59790			0.00	0
Total CLN159 SPOT									0.00	0
Total For CLN159									0.00	0
CLN17 On 20/12/2015 Spot Bond				100.00000	0.00000	101.79154			0.00	0
Total CLN170 SPOT									0.00	0
Total For CLN170									0.00	0
CLN17 On 20/03/2016 Spot Bond				100.00000	0.00000	102.46528			0.00	0
Total CLN179 SPOT									0.00	0
Total For CLN179									0.00	0
CLN18 On 01/07/2021 Spot Bond			10.11000	104.43740	10.11000	104.40941			0.00	0
Total CLN184 SPOT									0.00	0
Total For CLN184									0.00	0
CLN18 On 06/07/2016 Spot Bond				100.00000	0.00000	101.35240			0.00	0
Total CLN186 SPOT									0.00	0
Total For CLN186									0.00	0
CLN19 On 23/08/2016 Spot Bond			2.76000	121.78013	2.76000	121.77106			0.00	0
Total CLN191 SPOT									0.00	0
Total For CLN191									0.00	0
CLN19 On 24/08/2016 Spot Bond				100.00000	0.00000	104.03475			0.00	0
Total CLN192 SPOT									0.00	0
Total For CLN192									0.00	0
CLN19 On 29/08/2021 Spot Bond			3.14000	118.91015	3.14000	121.72738			0.00	0
Total CLN193 SPOT									0.00	0
Total For CLN193									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN19 On 31/08/2016 Spot Bond			8.25000	102.28122	8.25000	102.25837			0.00	0
Total CLN194 SPOT									0.00	0
Total For CLN194									0.00	0
CLN19 On 13/09/2021 Spot Bond			2.82000	129.23791	2.82000	123.36397			0.00	0
Total CLN198 SPOT									0.00	0
Total For CLN198									0.00	0
CLN19 On 13/09/2016 Spot Bond			2.40000	126.86547	2.40000	121.10074			0.00	0
Total CLN199 SPOT									0.00	0
Total For CLN199									0.00	0
CLN20 On 20/12/2016 Spot Bond				100.00000	0.00000	102.50295			0.00	0
Total CLN200 SPOT									0.00	0
Total For CLN200									0.00	0
CLN21 On 17/10/2016 Spot Bond			8.31000	101.59957	8.31000	101.57684			0.00	0
Total CLN215 SPOT									0.00	0
Total For CLN215									0.00	0
CLN21 On 20/10/2016 Spot Bond				100.00000	0.00000	101.07485			0.00	0
Total CLN219 SPOT									0.00	0
Total For CLN219									0.00	0
CLN22 On 20/10/2016 Spot Bond				100.00000	0.00000	101.09232			0.00	0
Total CLN220 SPOT									0.00	0
Total For CLN220									0.00	0
CLN22 On 20/10/2016 Spot Bond			8.36000	101.67512	8.36000	101.65226			0.00	0
Total CLN221 SPOT									0.00	0
Total For CLN221									0.00	0
CLN22 On 20/10/2016 Spot Bond			8.36000	101.67512	8.36000	101.65226			0.00	0
Total CLN222 SPOT									0.00	0
Total For CLN222									0.00	0
CLN22 On 09/12/2016 Spot Bond			8.41000	100.51042	8.41000	100.48768			0.00	0
Total CLN225 SPOT									0.00	0
Total For CLN225									0.00	0
CLN22 On 20/12/2016 Spot Bond				100.00000	0.00000	101.83416			0.00	0
Total CLN226 SPOT									0.00	0
Total For CLN226									0.00	0
CLN22 On 20/12/2016 Spot Bond				100.00000	0.00000	102.01740			0.00	0
Total CLN227 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For CLN227									0.00	0
CLN23(On 17/01/2015 Spot Bond				100.00000	0.00000	101.12741			0.00	0
Total CLN230 SPOT									0.00	0
Total For CLN230									0.00	0
CLN23(On 25/11/2020 Spot Bond			10.00000	104.76500	10.00000	104.73700			0.00	0
Total CLN230/JIBAR SPOT									0.00	0
Total For CLN230/JIBAR									0.00	0
CLN23(On 17/01/2015 Spot Bond				100.00000	0.00000	101.12741			0.00	0
Total CLN231 SPOT									0.00	0
Total For CLN231									0.00	0
CLN23(On 25/11/2020 Spot Bond			10.00000	104.76500	10.00000	104.73700			0.00	0
Total CLN231/JIBAR SPOT									0.00	0
Total For CLN231/JIBAR									0.00	0
CLN23(On 14/02/2017 Spot Bond				100.00000	0.00000	100.52524			0.00	0
Total CLN237 SPOT									0.00	0
Total For CLN237									0.00	0
CLN23(On 20/03/2017 Spot Bond				100.00000	0.00000	101.85880			0.00	0
Total CLN239 SPOT									0.00	0
Total For CLN239									0.00	0
CLN24(On 24/02/2015 Spot Bond				100.00000	0.00000	100.31240			0.00	0
Total CLN240 SPOT									0.00	0
Total For CLN240									0.00	0
CLN24(On 24/02/2017 Spot Bond				100.00000	0.00000	100.33130			0.00	0
Total CLN241 SPOT									0.00	0
Total For CLN241									0.00	0
CLN24(On 24/02/2019 Spot Bond			9.35000	102.71810	9.35000	102.69259			0.00	0
Total CLN242 SPOT									0.00	0
Total For CLN242									0.00	0
CLN24(On 24/02/2019 Spot Bond			9.35000	102.71810	9.35000	102.69259			0.00	0
Total CLN243 SPOT									0.00	0
Total For CLN243									0.00	0
CLN24(On 25/02/2015 Spot Bond				100.00000	0.00000	100.29132			0.00	0
Total CLN244 SPOT									0.00	0
Total For CLN244									0.00	0
CLN24(On 25/02/2015 Spot Bond				100.00000	0.00000	100.29208			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total CLN245 SPOT									0.00	0
Total For CLN245									0.00	0
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total CLN247 SPOT									0.00	0
Total For CLN247									0.00	0
CLN248 On 14/03/2015 Spot Bond				100.00000	0.00000	99.99411			0.00	0
Total CLN248 SPOT									0.00	0
Total For CLN248									0.00	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	101.66205			0.00	0
Total CLN250 SPOT									0.00	0
Total For CLN250									0.00	0
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	101.71689			0.00	0
Total CLN251 SPOT									0.00	0
Total For CLN251									0.00	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	101.71978			0.00	0
Total CLN252 SPOT									0.00	0
Total For CLN252									0.00	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	101.66205			0.00	0
Total CLN253 SPOT									0.00	0
Total For CLN253									0.00	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	101.66205			0.00	0
Total CLN254 SPOT									0.00	0
Total For CLN254									0.00	0
CLN255 On 26/03/2015 Spot Bond				100.00000	0.00000	101.72144			0.00	0
Total CLN255 SPOT									0.00	0
Total For CLN255									0.00	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	102.56027			0.00	0
Total CLN256 SPOT									0.00	0
Total For CLN256									0.00	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	102.16226			0.00	0
Total CLN257 SPOT									0.00	0
Total For CLN257									0.00	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	102.66532			0.00	0
Total CLN258 SPOT									0.00	0
Total For CLN258									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	102.66532			0.00	0
Total CLN259 SPOT									0.00	0
Total For CLN259									0.00	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	102.66532			0.00	0
Total CLN260 SPOT									0.00	0
Total For CLN260									0.00	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	102.06765			0.00	0
Total CLN261 SPOT									0.00	0
Total For CLN261									0.00	0
CLN26 On 26/03/2019 Spot Bond			8.82000	104.88775	8.82000	104.86275			0.00	0
Total CLN262 SPOT									0.00	0
Total For CLN262									0.00	0
CLN26 On 30/04/2017 Spot Bond				100.00000	0.00000	101.72631			0.00	0
Total CLN268 SPOT									0.00	0
Total For CLN268									0.00	0
CLN26 On 20/06/2017 Spot Bond				100.00000	0.00000	102.07926			0.00	0
Total CLN269 SPOT									0.00	0
Total For CLN269									0.00	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	102.07596			0.00	0
Total CLN272 SPOT									0.00	0
Total For CLN272									0.00	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	102.06555			0.00	0
Total CLN273 SPOT									0.00	0
Total For CLN273									0.00	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	102.12544			0.00	0
Total CLN274 SPOT									0.00	0
Total For CLN274									0.00	0
CLN27 On 22/05/2017 Spot Bond				100.00000	0.00000	100.31604			0.00	0
Total CLN275 SPOT									0.00	0
Total For CLN275									0.00	0
CLN27 On 25/05/2017 Spot Bond				100.00000	0.00000	100.34791			0.00	0
Total CLN277 SPOT									0.00	0
Total For CLN277									0.00	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	102.30349			0.00	0
Total CLN278 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For CLN278									0.00	0
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	103.84911			0.00	0
Total CLN279 SPOT									0.00	0
Total For CLN279									0.00	0
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	101.03188			0.00	0
Total CLN280 SPOT									0.00	0
Total For CLN280									0.00	0
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	101.82900			0.00	0
Total CLN281 SPOT									0.00	0
Total For CLN281									0.00	0
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	101.62017			0.00	0
Total CLN282 SPOT									0.00	0
Total For CLN282									0.00	0
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	101.64987			0.00	0
Total CLN283 SPOT									0.00	0
Total For CLN283									0.00	0
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	101.01866			0.00	0
Total CLN288 SPOT									0.00	0
Total For CLN288									0.00	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.65915			0.00	0
Total CLN289 SPOT									0.00	0
Total For CLN289									0.00	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	102.07749			0.00	0
Total CLN290 SPOT									0.00	0
Total For CLN290									0.00	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.85276			0.00	0
Total CLN291 SPOT									0.00	0
Total For CLN291									0.00	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	104.22520			0.00	0
Total CLN292 SPOT									0.00	0
Total For CLN292									0.00	0
CLN292 On 25/11/2020 Spot Bond			10.00000	104.76500	10.00000	104.73700			0.00	0
Total CLN292/JIBAR SPOT									0.00	0
Total For CLN292/JIBAR									0.00	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.57607			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total CLN293 SPOT									0.00	0
Total For CLN293									0.00	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.83258			0.00	0
Total CLN294 SPOT									0.00	0
Total For CLN294									0.00	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.61966			0.00	0
Total CLN295 SPOT									0.00	0
Total For CLN295									0.00	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.95561			0.00	0
Total CLN296 SPOT									0.00	0
Total For CLN296									0.00	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.57626			0.00	0
Total CLN297 SPOT									0.00	0
Total For CLN297									0.00	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.73402			0.00	0
Total CLN298 SPOT									0.00	0
Total For CLN298									0.00	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.72637			0.00	0
Total CLN299 SPOT									0.00	0
Total For CLN299									0.00	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	129.72785			0.00	0
Total CLN301 SPOT									0.00	0
Total For CLN301									0.00	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	103.24805			0.00	0
Total CLN302 SPOT									0.00	0
Total For CLN302									0.00	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	130.15965			0.00	0
Total CLN303 SPOT									0.00	0
Total For CLN303									0.00	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	129.15654			0.00	0
Total CLN304 SPOT									0.00	0
Total For CLN304									0.00	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	129.84228			0.00	0
Total CLN305 SPOT									0.00	0
Total For CLN305									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	124.93424			0.00	0
Total CLN310 SPOT									0.00	0
Total For CLN310									0.00	0
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	125.24993			0.00	0
Total CLN311 SPOT									0.00	0
Total For CLN311									0.00	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.59521			0.00	0
Total CLN313 SPOT									0.00	0
Total For CLN313									0.00	0
CLN314 On 14/11/2022 Spot Bond			10.36500	97.67525	10.36500	96.25634			0.00	0
Total CLN314 SPOT									0.00	0
Total For CLN314									0.00	0
CLN315 On 20/03/2023 Spot Bond			10.88500	97.09347	10.88500	97.79066			0.00	0
Total CLN315 SPOT									0.00	0
Total For CLN315									0.00	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	101.65044			0.00	0
Total CLN316 SPOT									0.00	0
Total For CLN316									0.00	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.97273			0.00	0
Total CLN317 SPOT									0.00	0
Total For CLN317									0.00	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	100.58195			0.00	0
Total CLN318 SPOT									0.00	0
Total For CLN318									0.00	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	101.00588			0.00	0
Total CLN319 SPOT									0.00	0
Total For CLN319									0.00	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	100.93453			0.00	0
Total CLN320 SPOT									0.00	0
Total For CLN320									0.00	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.67929	8.80500	100.93264			0.00	0
Total CLN321 SPOT									0.00	0
Total For CLN321									0.00	0
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	101.73487			0.00	0
Total CLN322 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For CLN322									0.00	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	101.01575			0.00	0
Total CLN323 SPOT									0.00	0
Total For CLN323									0.00	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	121.70713			0.00	0
Total CLN324 SPOT									0.00	0
Total For CLN324									0.00	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.81347			0.00	0
Total CLN325 SPOT									0.00	0
Total For CLN325									0.00	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.84533			0.00	0
Total CLN326 SPOT									0.00	0
Total For CLN326									0.00	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.96849			0.00	0
Total CLN327 SPOT									0.00	0
Total For CLN327									0.00	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.87683			0.00	0
Total CLN328 SPOT									0.00	0
Total For CLN328									0.00	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	100.48343			0.00	0
Total CLN329 SPOT									0.00	0
Total For CLN329									0.00	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	102.60102			0.00	0
Total CLN330 SPOT									0.00	0
Total For CLN330									0.00	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	80.59561			0.00	0
Total CLN331 SPOT									0.00	0
Total For CLN331									0.00	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	102.04730			0.00	0
Total CLN332 SPOT									0.00	0
Total For CLN332									0.00	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	101.65044			0.00	0
Total CLN335 SPOT									0.00	0
Total For CLN335									0.00	0
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	111.91187			0.00	0 5,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total CLN336 SPOT									0.00	0 5,000
Total For CLN336									0.00	0 5,000
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	111.95752			0.00	0
Total CLN337 SPOT									0.00	0
Total For CLN337									0.00	0
CLN338 On 28/07/2017 Spot Bond				100.00000	0.00000	100.93925			0.00	0
Total CLN339 SPOT									0.00	0
Total For CLN339									0.00	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	102.28042			0.00	0
Total CLN340 SPOT									0.00	0
Total For CLN340									0.00	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	101.65993			0.00	0
Total CLN341 SPOT									0.00	0
Total For CLN341									0.00	0
CLN342 On 20/06/2017 Spot Bond				100.00000	0.00000	102.58506			0.00	0
Total CLN342 SPOT									0.00	0
Total For CLN342									0.00	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	102.13228			0.00	0
Total CLN343 SPOT									0.00	0
Total For CLN343									0.00	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	101.64234			0.00	0
Total CLN344 SPOT									0.00	0
Total For CLN344									0.00	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	101.90904			0.00	0
Total CLN345 SPOT									0.00	0
Total For CLN345									0.00	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	100.93026			0.00	0
Total CLN346 SPOT									0.00	0
Total For CLN346									0.00	0
CLN347 On 10/02/2016 Spot Bond				100.00000	0.00000	100.63382			0.00	0
Total CLN347 SPOT									0.00	0
Total For CLN347									0.00	0
CLN348 On 30/06/2017 Spot Bond				100.00000	0.00000	101.61245			0.00	0
Total CLN349 SPOT									0.00	0
Total For CLN349									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN35(On 28/10/2018 Spot Bond				100.00000	0.00000	100.88947			0.00	0
Total CLN350 SPOT									0.00	0
Total For CLN350									0.00	0
CLN35(On 28/05/2019 Spot Bond				100.00000	0.00000	102.16798			0.00	0
Total CLN353 SPOT									0.00	0
Total For CLN353									0.00	0
CLN35(On 20/12/2018 Spot Bond				100.00000	0.00000	102.52238			0.00	0
Total CLN354 SPOT									0.00	0
Total For CLN354									0.00	0
CLN35(On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total CLN355 SPOT									0.00	0
Total For CLN355									0.00	0
CLN35(On 30/04/2018 Spot Bond				100.00000	0.00000	100.86511			0.00	0
Total CLN358 SPOT									0.00	0
Total For CLN358									0.00	0
CLN35(On 24/07/2017 Spot Bond				100.00000	0.00000	100.97896			0.00	0
Total CLN359 SPOT									0.00	0
Total For CLN359									0.00	0
CLN36(On 20/03/2019 Spot Bond				100.00000	0.00000	101.58185			0.00	0
Total CLN360 SPOT									0.00	0
Total For CLN360									0.00	0
CLN36(On 20/03/2024 Spot Bond			10.55000	101.55874	10.55000	102.18194			0.00	0
Total CLN361 SPOT									0.00	0
Total For CLN361									0.00	0
CLN36(On 20/03/2024 Spot Bond			9.54500	107.64693	9.54500	108.28622			0.00	0
Total CLN362 SPOT									0.00	0
Total For CLN362									0.00	0
CLN36(On 20/03/2024 Spot Bond				100.00000	0.00000	101.70439			0.00	0
Total CLN363 SPOT									0.00	0
Total For CLN363									0.00	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	100.83843			0.00	0
Total CLN364 SPOT									0.00	0
Total For CLN364									0.00	0
CLN36(On 20/03/2024 Spot Bond			11.68500	109.13102	11.68500	109.90404			0.00	0
Total CLN365 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For CLN365									0.00	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.89496			0.00	0
Total CLN366 SPOT									0.00	0
Total For CLN366									0.00	0
CLN366 On 06/08/2023 Spot Bond			11.71500	109.69318	11.71500	109.52364			0.00	0
Total CLN367 SPOT									0.00	0
Total For CLN367									0.00	0
CLN367 On 26/07/2022 Spot Bond			10.14500	109.03856	10.14500	108.89204			0.00	0
Total CLN368 SPOT									0.00	0
Total For CLN368									0.00	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.89496			0.00	0
Total CLN369 SPOT									0.00	0
Total For CLN369									0.00	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.99209			0.00	0
Total CLN370 SPOT									0.00	0
Total For CLN370									0.00	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	102.09585			0.00	0
Total CLN371 SPOT									0.00	0
Total For CLN371									0.00	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.69874			0.00	0
Total CLN372 SPOT									0.00	0
Total For CLN372									0.00	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.73487			0.00	0
Total CLN373 SPOT									0.00	0
Total For CLN373									0.00	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.73487			0.00	0
Total CLN374 SPOT									0.00	0
Total For CLN374									0.00	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.72068			0.00	0
Total CLN375 SPOT									0.00	0
Total For CLN375									0.00	0
CLN375 On 20/03/2021 Spot Bond			9.05000	106.09277	9.05000	105.96315			0.00	0
Total CLN376 SPOT									0.00	0
Total For CLN376									0.00	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	102.03851			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total CLN377 SPOT									0.00	0
Total For CLN377									0.00	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.91542			0.00	0
Total CLN378 SPOT									0.00	0
Total For CLN378									0.00	0
CLN378 On 20/03/2024 Spot Bond			10.55000	102.32714	10.55000	102.29809			0.00	0
Total CLN379 SPOT									0.00	0
Total For CLN379									0.00	0
CLN379 On 20/09/2024 Spot Bond			11.00000	102.42496	11.00000	99.69618			0.00	0
Total CLN380 SPOT									0.00	0
Total For CLN380									0.00	0
CLN380 On 21/07/2015 Spot Bond				100.00000	0.00000	100.99086			0.00	0
Total CLN381 SPOT									0.00	0
Total For CLN381									0.00	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	101.94726			0.00	0
Total CLN382 SPOT									0.00	0
Total For CLN382									0.00	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	101.00313			0.00	0
Total CLN383 SPOT									0.00	0
Total For CLN383									0.00	0
CLN383 On 20/09/2024 Spot Bond			11.47500	105.89218	11.47500	105.72912			0.00	0
Total CLN384 SPOT									0.00	0
Total For CLN384									0.00	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	102.13404			0.00	0
Total CLN385 SPOT									0.00	0
Total For CLN385									0.00	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.73487			0.00	0
Total CLN386 SPOT									0.00	0
Total For CLN386									0.00	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	101.07388			0.00	0
Total CLN387 SPOT									0.00	0
Total For CLN387									0.00	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.85171			0.00	0
Total CLN388 SPOT									0.00	0
Total For CLN388									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN38 On 06/08/2023 Spot Bond				100.00000	0.00000	100.83888			0.00	0
Total CLN389 SPOT									0.00	0
Total For CLN389									0.00	0
CLN39 On 01/10/2016 Spot Bond				100.00000	0.00000	101.26741			0.00	0
Total CLN390 SPOT									0.00	0
Total For CLN390									0.00	0
CLN39 On 20/12/2015 Spot Bond				100.00000	0.00000	101.07501			0.00	0
Total CLN391 SPOT									0.00	0
Total For CLN391									0.00	0
CLN39 On 20/03/2017 Spot Bond				100.00000	0.00000	100.96432			0.00	0
Total CLN392 SPOT									0.00	0
Total For CLN392									0.00	0
CLN39 On 20/12/2019 Spot Bond				100.00000	0.00000	87.60155			0.00	0
Total CLN393 SPOT									0.00	0
Total For CLN393									0.00	0
CLN39 On 20/09/2022 Spot Bond				100.00000	0.00000	101.02072			0.00	0
Total CLN394 SPOT									0.00	0
Total For CLN394									0.00	0
CLN42 On 18/04/2028 Spot Bond			7.01000	39.84749	7.01000	40.45790			0.00	0
Total CLN42 SPOT									0.00	0
Total For CLN42									0.00	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	170.61301			0.00	0
Total CLN55 SPOT									0.00	0
Total For CLN55									0.00	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total CLN61 SPOT									0.00	0
Total For CLN61									0.00	0
CLN81 On 18/04/2028 Spot Bond			8.11500	101.20601	8.11500	144.59577			0.00	0
Total CLN81 SPOT									0.00	0
Total For CLN81									0.00	0
CLN88 On 28/04/2028 Spot Bond			7.73000	36.92401	7.73000	162.69142			0.00	0
Total CLN88 SPOT									0.00	0
Total For CLN88									0.00	0
CLN89 On 02/03/2028 Spot Bond			7.73000	37.35586	7.73000	162.96859			0.00	0
Total CLN89 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For CLN89									0.00	0
CLNF0: On 20/10/2015 Spot Bond				100.00000	0.00000	93.96913			0.00	0
Total CLNF01 SPOT									0.00	0
Total For CLNF01									0.00	0
CLNF0: On 20/10/2015 Spot Bond				100.00000	0.00000	93.91756			0.00	0
Total CLNF02 SPOT									0.00	0
Total For CLNF02									0.00	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	101.38273			0.00	0
Total CLNF03 SPOT									0.00	0
Total For CLNF03									0.00	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	101.38273			0.00	0
Total CLNF04 SPOT									0.00	0
Total For CLNF04									0.00	0
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	101.85544			0.00	0
Total CLNF05 SPOT									0.00	0
Total For CLNF05									0.00	0
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	101.73612			0.00	0
Total CLNF06 SPOT									0.00	0
Total For CLNF06									0.00	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.75961			0.00	0
Total CLNF07 SPOT									0.00	0
Total For CLNF07									0.00	0
CLNF0: On 10/07/2017 Spot Bond				100.00000	0.00000	101.37337			0.00	0
Total CLNF08 SPOT									0.00	0
Total For CLNF08									0.00	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.76674			0.00	0
Total CLNF09 SPOT									0.00	0
Total For CLNF09									0.00	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	101.00588			0.00	0
Total CLNF10 SPOT									0.00	0
Total For CLNF10									0.00	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	101.60949			0.00	0
Total CLNF11 SPOT									0.00	0
Total For CLNF11									0.00	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.69237			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total CLNF12 SPOT									0.00	0
Total For CLNF12									0.00	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.68175			0.00	0
Total CLNF13 SPOT									0.00	0
Total For CLNF13									0.00	0
CLNF1: On 20/09/2019 Spot Bond				100.00000	0.00000	101.69237			0.00	0
Total CLNF14 SPOT									0.00	0
Total For CLNF14									0.00	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.31455			0.00	0
Total COH001 SPOT									0.00	0
Total For COH001									0.00	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.31304			0.00	0
Total COH002 SPOT									0.00	0
Total For COH002									0.00	0
COJ02 On 15/09/2016 Spot Bond			8.87000	107.64003	8.87000	105.96571			0.00	0
Total COJ02 SPOT									0.00	0
Total For COJ02									0.00	0
COJ04 On 05/06/2018 Spot Bond			8.31500	102.15805	8.31500	102.13519			0.00	0 845
Total COJ04 SPOT									0.00	0 845
Total For COJ04									0.00	0 845
COJ05 On 05/06/2023 Spot Bond			9.69000	114.49142	9.69000	114.46166			0.00	0 20,000
Total COJ05 SPOT									0.00	0 20,000
Total For COJ05									0.00	0 20,000
COJ06 On 09/12/2015 Spot Bond			8.10500	102.57612	8.10500	102.55374			0.00	0 11
Total COJ06 SPOT									0.00	0 11
Total For COJ06									0.00	0 11
COJ07 On 23/03/2021 Spot Bond			9.26000	109.41422	9.26000	109.38687			0.00	0 30
Total COJ07 SPOT									0.00	0 30
Total For COJ07									0.00	0 30
COJG0 On 09/06/2024 Spot Bond			9.32500	105.33795	9.32500	105.31158			0.00	0 66
Total COJG01 SPOT									0.00	0 66
Total For COJG01									0.00	0 66
COT01 On 03/04/2023 Spot Bond			9.69500	98.38930	9.69500	98.36371			0.00	0 2,500
Total COT01 SPOT									0.00	0 2,500
Total For COT01									0.00	0 2,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
COT02 On 03/04/2028 Spot Bond			10.46000	100.02913	10.46000	100.00112			0.00	0
Total COT02 SPOT									0.00	0
Total For COT02									0.00	0
COT03 On 05/06/2028 Spot Bond			10.46000	92.98370	10.46000	92.95765			0.00	0
Total COT03 SPOT									0.00	0
Total For COT03									0.00	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.23659			0.00	0
Total CPL003 SPOT									0.00	0
Total For CPL003									0.00	0
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	100.16800			0.00	0
Total CPL005 SPOT									0.00	0
Total For CPL005									0.00	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	101.05844			0.00	0
Total CPL007 SPOT									0.00	0
Total For CPL007									0.00	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.28832			0.00	0
Total CPL021 SPOT									0.00	0
Total For CPL021									0.00	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	101.63216			0.00	0
Total CPL022 SPOT									0.00	0
Total For CPL022									0.00	0
CPL023 On 23/04/2015 Spot Bond				100.00000	0.00000	100.96062			0.00	0
Total CPL023 SPOT									0.00	0
Total For CPL023									0.00	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.16667			0.00	0
Total CPL024 SPOT									0.00	0
Total For CPL024									0.00	0
CPV01 On 30/06/2029 Spot Bond			11.02500	101.21943	11.02500	104.66170			0.00	0 12,800
Total CPV01 SPOT									0.00	0 12,800
Total For CPV01									0.00	0 12,800
DEN38U On 10/06/2018 Spot Bond			100.00000	12.98688	100.00000	11.94518			0.00	0
Total DEN38U SPOT									0.00	0
Total For DEN38U									0.00	0
DEN39U On 10/06/2018 Spot Bond			100.00000	5.63135	100.00000	4.86150			0.00	0
Total DEN39U SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For DEN39U									0.00	0
DEN40 On 10/06/2018 Spot Bond			100.00000	13.77820	100.00000	11.89461			0.00	0
Total DEN40U SPOT									0.00	0
Total For DEN40U									0.00	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.85269			0.00	0
Total DENG43 SPOT									0.00	0
Total For DENG43									0.00	0
DENG4 On 29/09/2017 Spot Bond			7.64000	100.16834	7.64000	99.39447			0.00	0
Total DENG44 SPOT									0.00	0
Total For DENG44									0.00	0
DENG5 On 25/02/2015 Spot Bond				100.00000	0.00000	100.24155			0.00	0
Total DENG53 SPOT									0.00	0
Total For DENG53									0.00	0
DENG5 On 03/03/2015 Spot Bond				100.00000	0.00000	100.10341			0.00	0
Total DENG54 SPOT									0.00	0
Total For DENG54									0.00	0
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	100.33964			0.00	0
Total DENG55 SPOT									0.00	0
Total For DENG55									0.00	0
DLT02L On 06/11/2015 Spot Bond			100.00000	55.85253	100.00000	55.43331			0.00	0
Total DLT02U SPOT									0.00	0
Total For DLT02U									0.00	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	99.99993			0.00	0
Total DLTB02 SPOT									0.00	0
Total For DLTB02									0.00	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.36752			0.00	0
Total DLTB03 SPOT									0.00	0
Total For DLTB03									0.00	0
DLTC06 On 13/01/2015 Spot Bond				100.00000	0.00000	102.78575			0.00	0
Total DLTC06 SPOT									0.00	0
Total For DLTC06									0.00	0
DLTC07 On 04/02/2015 Spot Bond				100.00000	0.00000	102.40850			0.00	0
Total DLTC07 SPOT									0.00	0
Total For DLTC07									0.00	0
DOL00 On 15/07/2018 Spot Bond				100.00000	0.00000	98.76521			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total DOL002 SPOT									0.00	0
Total For DOL002									0.00	0
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	102.27617			0.00	0
Total DOL003 SPOT									0.00	0
Total For DOL003									0.00	0
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	101.62437			0.00	0
Total DOL004 SPOT									0.00	0
Total For DOL004									0.00	0
DOL00: On 22/03/2019 Spot Bond				100.00000	0.00000	102.56235			0.00	0
Total DOL006 SPOT									0.00	0
Total For DOL006									0.00	0
DOL00: On 20/06/2019 Spot Bond				100.00000	0.00000	101.97910			0.00	0
Total DOL007 SPOT									0.00	0
Total For DOL007									0.00	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	102.03568			0.00	0
Total DRD04 SPOT									0.00	0
Total For DRD04									0.00	0
DV2021 On 18/06/2021 Spot Bond			8.25000	103.68099	8.25000	103.65809			0.00	0 20
Total DV2021 SPOT									0.00	0 20
Total For DV2021									0.00	0 20
DV21 On 15/06/2016 Spot Bond			7.16000	110.85906	7.16000	110.83775			0.00	0 6
Total DV21 SPOT									0.00	0 6
Total For DV21									0.00	0 6
DV22 On 07/02/2020 Spot Bond			8.07000	108.92141	8.07000	108.89800			0.00	0 1,860
Total DV22 SPOT									0.00	0 1,860
Total For DV22									0.00	0 1,860
DV23 On 27/02/2023 Spot Bond			8.75500	110.01325	8.75500	109.98764	54,799,296,000.00		6,259,200	1,246
Total DV23 SPOT							54,799,296,000.00		6,259,200	1,246
Total For DV23							54,799,296,000.00		6,259,200	1,246
DV24 On 18/02/2024 Spot Bond			8.95500	107.51522	8.95500	107.48963			0.00	0 432
Total DV24 SPOT									0.00	0 432
Total For DV24									0.00	0 432
DV29 On 18/02/2029 Spot Bond			9.11000	110.89968	9.11000	110.87284			0.00	0 340
Total DV29 SPOT									0.00	0 340
Total For DV29									0.00	0 340

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
DVC00: On 09/12/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total DVC003 SPOT									0.00	0
Total For DVC003									0.00	0
DVC00: On 12/12/2014 Spot Bond				100.00000	0.00000	99.94674			0.00	0
Total DVC004 SPOT									0.00	0
Total For DVC004									0.00	0
DVC00: On 23/06/2015 Spot Bond				100.00000	0.00000	101.41874			0.00	0
Total DVC005 SPOT									0.00	0
Total For DVC005									0.00	0
DVC00: On 29/06/2015 Spot Bond				100.00000	0.00000	101.30772			0.00	0
Total DVC006 SPOT									0.00	0
Total For DVC006									0.00	0
DVC00: On 15/09/2015 Spot Bond				100.00000	0.00000	99.88780			0.00	0
Total DVC007 SPOT									0.00	0
Total For DVC007									0.00	0
DVC00: On 20/11/2015 Spot Bond				100.00000	0.00000	100.33820			0.00	0
Total DVC008 SPOT									0.00	0
Total For DVC008									0.00	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.50983			0.00	0
Total DVF16 SPOT									0.00	0
Total For DVF16									0.00	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	99.84088			0.00	0 1,900
Total DVF17 SPOT									0.00	0 1,900
Total For DVF17									0.00	0 1,900
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.82016			0.00	0
Total DVF18 SPOT									0.00	0
Total For DVF18									0.00	0
E170 On 01/08/2020 Spot Bond			7.55500	131.69178	7.55500	131.66524			0.00	0 2,000
Total E170 SPOT									0.00	0 2,000
Total For E170									0.00	0 2,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	93.45299			0.00	1,500,000,000 1,500
Total EDC01 SPOT									0.00	1,500,000,000 1,500
Total For EDC01									0.00	1,500,000,000 1,500
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total EFC02 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For EFC02									0.00	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total EFC03 SPOT									0.00	0
Total For EFC03									0.00	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total EFC04 SPOT									0.00	0
Total For EFC04									0.00	0
EL037 On 31/01/2037 Spot Bond			2.24000	100.44186	2.24000	115.78309		33,600,000,000,000.00	15,000,000,000	15,000
Total EL037 SPOT								33,600,000,000,000.00	15,000,000,000	15,000
Total For EL037								33,600,000,000,000.00	15,000,000,000	15,000
EL15 On 29/06/2015 Spot Bond			0.20000	102.88793	0.20000	137.01570		400,000,000,000.00	2,000,000,000	2,200
Total EL15 SPOT								400,000,000,000.00	2,000,000,000	2,200
Total For EL15								400,000,000,000.00	2,000,000,000	2,200
EL28 On 02/05/2028 Spot Bond			2.05000	123.70163	2.05000	123.69465		11,285,250,000,000.00	5,505,000,000	5,505
Total EL28 SPOT								11,285,250,000,000.00	5,505,000,000	5,505
Total For EL28								11,285,250,000,000.00	5,505,000,000	5,505
EL29 On 19/11/2029 Spot Bond			2.06000	111.14599	2.06000	111.13969		9,888,000,000,000.00	4,800,000,000	4,800
Total EL29 SPOT								9,888,000,000,000.00	4,800,000,000	4,800
Total For EL29								9,888,000,000,000.00	4,800,000,000	4,800
EL30 On 29/07/2030 Spot Bond			2.07000	112.11574	2.07000	112.10947		8,901,000,000,000.00	4,300,000,000	13,250
Total EL30 SPOT								8,901,000,000,000.00	4,300,000,000	13,250
Total For EL30								8,901,000,000,000.00	4,300,000,000	13,250
EL31 On 02/06/2031 Spot Bond			2.14000	102.87899	2.14000	102.87297		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			2.22000	100.77991	2.22000	116.16176		33,300,000,000,000.00	15,000,000,000	15,000
Total EL36 SPOT								33,300,000,000,000.00	15,000,000,000	15,000
Total For EL36								33,300,000,000,000.00	15,000,000,000	15,000
EMM01 On 28/07/2020 Spot Bond			9.15000	109.95128	9.15000	109.92455		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			9.00000	110.72433	9.00000	110.69741		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			9.51000	104.28831	9.51000	104.26155		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total EMM03 SPOT									0.00	0
Total For EMM03									0.00	0
EMM04 On 16/05/2028 Spot Bond			9.73500	96.29823	9.73500	97.92821			0.00	0
Total EMM04 SPOT									0.00	0
Total For EMM04									0.00	0
EMM05 On 17/04/2029 Spot Bond			9.88500	107.50901	9.88500	105.20911			0.00	0 4,333
Total EMM05 SPOT									0.00	0 4,333
Total For EMM05									0.00	0 4,333
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.46591			0.00	0
Total EPF001 SPOT									0.00	0
Total For EPF001									0.00	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	94.77311			0.00	0
Total EPF002 SPOT									0.00	0
Total For EPF002									0.00	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	99.94344			0.00	400,000,000 100
Total EPF003 SPOT									0.00	400,000,000 100
Total For EPF003									0.00	400,000,000 100
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.70333			0.00	0
Total EPF004 SPOT									0.00	0
Total For EPF004									0.00	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.67650			0.00	400,000,000 100
Total EPF005 SPOT									0.00	400,000,000 100
Total For EPF005									0.00	400,000,000 100
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	100.41061			0.00	0
Total EPFC11 SPOT									0.00	0
Total For EPFC11									0.00	0
EPFC12 On 05/11/2015 Spot Bond				100.00000	0.00000	100.64093			0.00	0
Total EPFC12 SPOT									0.00	0
Total For EPFC12									0.00	0
EPFC13 On 19/05/2015 Spot Bond				100.00000	0.00000	100.87329			0.00	0
Total EPFC13 SPOT									0.00	0
Total For EPFC13									0.00	0
EQ209U On 11/06/2015 Spot Bond			100.00000	66.21449	100.00000	66.00549			0.00	0
Total EQ209U SPOT									0.00	0
Total For EQ209U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
EQ212I On 12/02/2015 Spot Bond			100.00000	91.14364	100.00000	90.93168			0.00	0
Total EQ212U SPOT									0.00	0
Total For EQ212U									0.00	0
EQS02 On 01/07/2015 Spot Bond			11.08500	106.63930	11.08500	106.60804			0.00	0
Total EQS02 SPOT									0.00	0
Total For EQS02									0.00	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	103.88946			0.00	0
Total EQS04 SPOT									0.00	0
Total For EQS04									0.00	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	99.81976			0.00	0
Total EQS05 SPOT									0.00	0
Total For EQS05									0.00	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	101.67070			0.00	0 270
Total EQS06 SPOT									0.00	0 270
Total For EQS06									0.00	0 270
EQS07 On 09/04/2018 Spot Bond			9.47000	99.16990	9.47000	99.14470			0.00	0
Total EQS07 SPOT									0.00	0
Total For EQS07									0.00	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	101.42218			0.00	0
Total EQS08A SPOT									0.00	0
Total For EQS08A									0.00	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.23921			0.00	0
Total EQS09 SPOT									0.00	0
Total For EQS09									0.00	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ERS3B3 SPOT									0.00	0
Total For ERS3B3									0.00	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.48373			0.00	0
Total ERS3B4 SPOT									0.00	0
Total For ERS3B4									0.00	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ERS3C3 SPOT									0.00	0
Total For ERS3C3									0.00	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.51333			0.00	0
Total ERS3C4 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For ERS3C4									0.00	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	104.76500	10.00000	104.73700			0.00	0
Total ERS12/JIBAR SPOT									0.00	0
Total For ERS12/JIBAR									0.00	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.43502			0.00	0
Total ERS14 SPOT									0.00	0
Total For ERS14									0.00	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.45260			0.00	0
Total ERS15 SPOT									0.00	0
Total For ERS15									0.00	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.43150			0.00	0
Total ERS16 SPOT									0.00	0
Total For ERS16									0.00	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.44615			0.00	0
Total ERS17 SPOT									0.00	0
Total For ERS17									0.00	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.44235			0.00	0
Total ERS18 SPOT									0.00	0
Total For ERS18									0.00	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.43641			0.00	0
Total ERS19 SPOT									0.00	0
Total For ERS19									0.00	0
ES15 On 30/08/2015 Spot Bond			7.10000	102.60343	7.10000	102.58377			0.00	0 300
Total ES15 SPOT									0.00	0 300
Total For ES15									0.00	0 300
ES18 On 20/04/2018 Spot Bond			7.42000	106.63421	7.42000	106.61286		91,396,592,000.00	12,317,600	20,522
Total ES18 SPOT								91,396,592,000.00	12,317,600	20,522
Total For ES18								91,396,592,000.00	12,317,600	20,522
ES23 On 25/01/2023 Spot Bond			8.12500	114.72599	8.12500	114.70116		461,517,062,500.00	56,802,100	6,176
Total ES23 SPOT								461,517,062,500.00	56,802,100	6,176
Total For ES23								461,517,062,500.00	56,802,100	6,176
ES26 On 02/04/2026 Spot Bond			8.45000	97.15292	8.45000	97.13084		223,636,855,000.00	26,465,900	4,158
Total ES26 SPOT								223,636,855,000.00	26,465,900	4,158
Total For ES26								223,636,855,000.00	26,465,900	4,158
ES33 On 15/09/2033 Spot Bond			9.20500	86.66104	9.22000	86.52214		345,321,893,000.00	37,514,600	133,422

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ES33 SPOT									345,321,893,000.00	37,514,600 133,425
Total For ES33									345,321,893,000.00	37,514,600 133,425
ES42 On 25/04/2042 Spot Bond			9.27500	93.39874	9.27500	93.37549			0.00	0 21,240
Total ES42 SPOT									0.00	0 21,240
Total For ES42									0.00	0 21,240
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.43183			0.00	0 10
Total EXX01 SPOT									0.00	0 10
Total For EXX01									0.00	0 10
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.44522			0.00	0
Total EXX02 SPOT									0.00	0
Total For EXX02									0.00	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.31938			0.00	0
Total FIFB01 SPOT									0.00	0
Total For FIFB01									0.00	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	101.10685			0.00	0
Total FIFB02 SPOT									0.00	0
Total For FIFB02									0.00	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.58014			0.00	0
Total FIFB03 SPOT									0.00	0
Total For FIFB03									0.00	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.38732			0.00	0
Total FIFB04 SPOT									0.00	0
Total For FIFB04									0.00	0
FIFC12 On 10/03/2015 Spot Bond				100.00000	0.00000	101.71904			0.00	0
Total FIFC12 SPOT									0.00	0
Total For FIFC12									0.00	0
FIFC13 On 10/04/2015 Spot Bond				100.00000	0.00000	101.20127			0.00	0
Total FIFC13 SPOT									0.00	0
Total For FIFC13									0.00	0
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	100.35224			0.00	0
Total FIFC14 SPOT									0.00	0
Total For FIFC14									0.00	0
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	100.13553			0.00	0
Total FIFC15 SPOT									0.00	0
Total For FIFC15									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FR002L On 02/08/2023 Spot Bond			100.00000	11.25215	100.00000	11.22489			0.00	0
Total FR002U SPOT									0.00	0
Total For FR002U									0.00	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.95072	100.00000	10.92419			0.00	0
Total FR003U SPOT									0.00	0
Total For FR003U									0.00	0
FR2A4/ On 15/09/2023 Spot Bond				100.00000	0.00000	101.78395			0.00	0
Total FR2A4A SPOT									0.00	0
Total For FR2A4A									0.00	0
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	100.39610			0.00	0
Total FR2A4B SPOT									0.00	0
Total For FR2A4B									0.00	0
FR2A4(On 15/09/2023 Spot Bond				100.00000	0.00000	101.99321			0.00	0
Total FR2A4C SPOT									0.00	0
Total For FR2A4C									0.00	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	102.13270			0.00	0
Total FR2A4D SPOT									0.00	0
Total For FR2A4D									0.00	0
FRB05 On 21/12/2018 Spot Bond			8.99000	102.36278	8.99000	102.33819			0.00	0
Total FRB05 SPOT									0.00	0
Total For FRB05									0.00	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	99.98284			0.00	0
Total FRB08 SPOT									0.00	0
Total For FRB08									0.00	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	99.98277			0.00	0
Total FRB09 SPOT									0.00	0
Total For FRB09									0.00	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.95766			0.00	0
Total FRB10 SPOT									0.00	0
Total For FRB10									0.00	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.17938			0.00	0
Total FRB11 SPOT									0.00	0
Total For FRB11									0.00	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.15927			0.00	0
Total FRB12 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For FRB12									0.00	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.16190			0.00	0
Total FRB13 SPOT									0.00	0
Total For FRB13									0.00	0
FRB14 On 02/06/2026 Spot Bond			9.75000	101.91914	9.75000	101.36849			0.00	0
Total FRB14 SPOT									0.00	0
Total For FRB14									0.00	0
FRBC2 On 21/12/2018 Spot Bond			10.69000	109.83068	10.69000	109.79944			0.00	0 32
Total FRBC21 SPOT									0.00	0 32
Total For FRBC21									0.00	0 32
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	101.96189			0.00	0
Total FRBC22 SPOT									0.00	0
Total For FRBC22									0.00	0
FRBI22 On 31/01/2022 Spot Bond			2.12000	132.70673	2.12000	133.58936			0.00	0
Total FRBI22 SPOT									0.00	0
Total For FRBI22									0.00	0
FRBI23 On 07/12/2023 Spot Bond			2.14000	127.39597	2.14000	275.41012			0.00	0 300
Total FRBI23 SPOT									0.00	0 300
Total For FRBI23									0.00	0 300
FRBI25 On 31/01/2025 Spot Bond			2.35500	105.20756	2.35500	111.82772			0.00	0
Total FRBI25 SPOT									0.00	0
Total For FRBI25									0.00	0
FRBI28 On 31/03/2028 Spot Bond			2.39000	102.88661	2.39000	162.06912			0.00	0 1,050
Total FRBI28 SPOT									0.00	0 1,050
Total For FRBI28									0.00	0 1,050
FRBI33 On 07/12/2033 Spot Bond			2.18000	119.69174	2.18000	219.10333			0.00	0
Total FRBI33 SPOT									0.00	0
Total For FRBI33									0.00	0
FRBN0 On 15/09/2015 Spot Bond			7.33500	107.66864	7.33500	107.64722			0.00	0
Total FRBN04 SPOT									0.00	0
Total For FRBN04									0.00	0
FRBZ0 On 30/11/2020 Spot Bond			7.77300	63.94857	7.77300	63.30903			0.00	0
Total FRBZ01 SPOT									0.00	0
Total For FRBZ01									0.00	0
FRBZ0 On 28/10/2024 Spot Bond			9.44900	40.97335	9.44900	40.06618			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRBZ02 SPOT									0.00	0
Total For FRBZ02									0.00	0
FRBZ0: On 10/12/2024 Spot Bond			9.69000	39.65789	9.69000	38.74409			0.00	0
Total FRBZ03 SPOT									0.00	0
Total For FRBZ03									0.00	0
FRC02: On 02/03/2015 Spot Bond			100.00000	81.65548	100.00000	81.47321			0.00	0
Total FRC02U SPOT									0.00	0
Total For FRC02U									0.00	0
FRC03: On 27/03/2015 Spot Bond			100.00000	83.88427	100.00000	83.70692			0.00	0
Total FRC03U SPOT									0.00	0
Total For FRC03U									0.00	0
FRC10: On 03/06/2021 Spot Bond				100.00000	0.00000	100.16576			0.00	0
Total FRC107 SPOT									0.00	0
Total For FRC107									0.00	0
FRC10: On 20/06/2017 Spot Bond				100.00000	0.00000	102.06861			0.00	0
Total FRC109 SPOT									0.00	0
Total For FRC109									0.00	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.79158			0.00	0
Total FRC112 SPOT									0.00	0
Total For FRC112									0.00	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.96633			0.00	0
Total FRC113 SPOT									0.00	0
Total For FRC113									0.00	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.41458	7.47000	98.00000			0.00	0
Total FRC115 SPOT									0.00	0
Total For FRC115									0.00	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.41458	7.47000	100.00000			0.00	0
Total FRC116 SPOT									0.00	0
Total For FRC116									0.00	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.94726			0.00	0
Total FRC118 SPOT									0.00	0
Total For FRC118									0.00	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total FRC119 SPOT									0.00	0
Total For FRC119									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total FRC120 SPOT									0.00	0
Total For FRC120									0.00	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.85595			0.00	0
Total FRC121 SPOT									0.00	0
Total For FRC121									0.00	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	102.16124			0.00	0
Total FRC122 SPOT									0.00	0
Total For FRC122									0.00	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total FRC123 SPOT									0.00	0
Total For FRC123									0.00	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.91542			0.00	0
Total FRC124 SPOT									0.00	0
Total For FRC124									0.00	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.33306	6.00000	100.00000			0.00	0
Total FRC125 SPOT									0.00	0
Total For FRC125									0.00	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total FRC126 SPOT									0.00	0
Total For FRC126									0.00	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total FRC127 SPOT									0.00	0
Total For FRC127									0.00	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	102.03642			0.00	0
Total FRC128 SPOT									0.00	0
Total For FRC128									0.00	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total FRC129 SPOT									0.00	0
Total For FRC129									0.00	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total FRC130 SPOT									0.00	0
Total For FRC130									0.00	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total FRC131 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For FRC131									0.00	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total FRC132 SPOT									0.00	0
Total For FRC132									0.00	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total FRC133 SPOT									0.00	0
Total For FRC133									0.00	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	102.50937			0.00	0
Total FRC134 SPOT									0.00	0
Total For FRC134									0.00	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	102.43520			0.00	0
Total FRC135 SPOT									0.00	0
Total For FRC135									0.00	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total FRC136 SPOT									0.00	0
Total For FRC136									0.00	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total FRC137 SPOT									0.00	0
Total For FRC137									0.00	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total FRC138 SPOT									0.00	0
Total For FRC138									0.00	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total FRC139 SPOT									0.00	0
Total For FRC139									0.00	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total FRC140 SPOT									0.00	0
Total For FRC140									0.00	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total FRC141 SPOT									0.00	0
Total For FRC141									0.00	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total FRC142 SPOT									0.00	0
Total For FRC142									0.00	0
FRC14: On 20/09/2017 Spot Bond			100.09221	20.02421	100.09221	19.97513			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRC143 SPOT									0.00	0
Total For FRC143									0.00	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.73912			0.00	0
Total FRC144 SPOT									0.00	0
Total For FRC144									0.00	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	112.15322			0.00	0
Total FRC145 SPOT									0.00	0
Total For FRC145									0.00	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	102.30276			0.00	0
Total FRC147 SPOT									0.00	0
Total For FRC147									0.00	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	104.38905			0.00	0
Total FRC149 SPOT									0.00	0
Total For FRC149									0.00	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.92362			0.00	0
Total FRC150 SPOT									0.00	0
Total For FRC150									0.00	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000			0.00	0
Total FRC151 SPOT									0.00	0
Total For FRC151									0.00	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.94496			0.00	0
Total FRC152 SPOT									0.00	0
Total For FRC152									0.00	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.77662			0.00	0
Total FRC153 SPOT									0.00	0
Total For FRC153									0.00	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.81984			0.00	0
Total FRC154 SPOT									0.00	0
Total For FRC154									0.00	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	102.38219			0.00	0
Total FRC155 SPOT									0.00	0
Total For FRC155									0.00	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.78798			0.00	0
Total FRC161 SPOT									0.00	0
Total For FRC161									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRC16: On 14/12/2018 Spot Bond			13.22500	59.34081	13.22500	59.31961			0.00	0
Total FRC162 SPOT									0.00	0
Total For FRC162									0.00	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.68599			0.00	0
Total FRC163 SPOT									0.00	0
Total For FRC163									0.00	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.68812			0.00	0
Total FRC166 SPOT									0.00	0
Total For FRC166									0.00	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	102.47346			0.00	0
Total FRC167 SPOT									0.00	0
Total For FRC167									0.00	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	101.76461			0.00	0
Total FRC168 SPOT									0.00	0
Total For FRC168									0.00	0
FRC16: On 31/01/2025 Spot Bond			3.58500	96.80065	3.58500	100.13871			0.00	0
Total FRC169 SPOT									0.00	0
Total For FRC169									0.00	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.84108			0.00	0
Total FRC170 SPOT									0.00	0
Total For FRC170									0.00	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.84108			0.00	0
Total FRC171 SPOT									0.00	0
Total For FRC171									0.00	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	100.41586			0.00	0
Total FRC172 SPOT									0.00	0
Total For FRC172									0.00	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	101.65044			0.00	0
Total FRC173 SPOT									0.00	0
Total For FRC173									0.00	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.85910			0.00	0
Total FRC174 SPOT									0.00	0
Total For FRC174									0.00	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.73487			0.00	0
Total FRC176 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For FRC176									0.00	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	101.69450			0.00	0
Total FRC177 SPOT									0.00	0
Total For FRC177									0.00	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	100.85115			0.00	0
Total FRC178 SPOT									0.00	0
Total For FRC178									0.00	0
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	101.98335			0.00	0
Total FRC179 SPOT									0.00	0
Total For FRC179									0.00	0
FRC179 On 10/02/2016 Spot Bond				100.00000	0.00000	100.61382			0.00	0
Total FRC180 SPOT									0.00	0
Total For FRC180									0.00	0
FRC180 On 06/08/2023 Spot Bond				100.00000	0.00000	100.84238			0.00	0
Total FRC181 SPOT									0.00	0
Total For FRC181									0.00	0
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	101.06231			0.00	0
Total FRC182 SPOT									0.00	0
Total For FRC182									0.00	0
FRC182 On 20/12/2018 Spot Bond				100.00000	0.00000	102.27617			0.00	0
Total FRC183 SPOT									0.00	0
Total For FRC183									0.00	0
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	101.80285			0.00	0
Total FRC184 SPOT									0.00	0
Total For FRC184									0.00	0
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	102.22919			0.00	0
Total FRC185 SPOT									0.00	0
Total For FRC185									0.00	0
FRC185 On 20/03/2016 Spot Bond				100.00000	0.00000	101.67537			0.00	0
Total FRC186 SPOT									0.00	0
Total For FRC186									0.00	0
FRC186 On 20/03/2019 Spot Bond				100.00000	0.00000	101.81984			0.00	0
Total FRC188 SPOT									0.00	0
Total For FRC188									0.00	0
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	101.81984			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRC189 SPOT									0.00	0
Total For FRC189									0.00	0
FRC19: On 14/03/2016 Spot Bond				100.00000	0.00000	101.70269			0.00	0
Total FRC190 SPOT									0.00	0
Total For FRC190									0.00	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	101.42764			0.00	0
Total FRC191 SPOT									0.00	0
Total For FRC191									0.00	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.50554			0.00	0
Total FRC192 SPOT									0.00	0
Total For FRC192									0.00	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.57814			0.00	0
Total FRC193 SPOT									0.00	0
Total For FRC193									0.00	0
FRC19: On 25/11/2020 Spot Bond			10.00000	104.76500	10.00000	104.73700			0.00	0
Total FRC193/JIBAR SPOT									0.00	0
Total For FRC193/JIBAR									0.00	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.23791			0.00	0
Total FRC194 SPOT									0.00	0
Total For FRC194									0.00	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.92179			0.00	0
Total FRC195 SPOT									0.00	0
Total For FRC195									0.00	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	101.22302			0.00	0
Total FRC196 SPOT									0.00	0
Total For FRC196									0.00	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	101.56028			0.00	0
Total FRC197 SPOT									0.00	0
Total For FRC197									0.00	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	101.19990			0.00	0
Total FRC198 SPOT									0.00	0
Total For FRC198									0.00	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	101.20316			0.00	0
Total FRC199 SPOT									0.00	0
Total For FRC199									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRC20 On 17/04/2017 Spot Bond				100.00000	0.00000	101.17882			0.00	0
Total FRC200 SPOT									0.00	0
Total For FRC200									0.00	0
FRC20 On 17/04/2016 Spot Bond				100.00000	0.00000	101.07086			0.00	0
Total FRC201 SPOT									0.00	0
Total For FRC201									0.00	0
FRC20 On 17/04/2017 Spot Bond				100.00000	0.00000	101.17882			0.00	0
Total FRC202 SPOT									0.00	0
Total For FRC202									0.00	0
FRC20 On 17/04/2016 Spot Bond				100.00000	0.00000	101.06654			0.00	0
Total FRC203 SPOT									0.00	0
Total For FRC203									0.00	0
FRC20 On 06/05/2017 Spot Bond				100.00000	0.00000	100.75234			0.00	0
Total FRC204 SPOT									0.00	0
Total For FRC204									0.00	0
FRC20 On 06/05/2017 Spot Bond			8.75000	101.06814	8.75000	98.87003			0.00	0
Total FRC205 SPOT									0.00	0
Total For FRC205									0.00	0
FRC20 On 20/06/2019 Spot Bond				100.00000	0.00000	103.62678			0.00	0
Total FRC206 SPOT									0.00	0
Total For FRC206									0.00	0
FRC20 On 20/09/2021 Spot Bond			100.00000	10.20552	100.00000	10.17331			0.00	0
Total FRC207 SPOT									0.00	0
Total For FRC207									0.00	0
FRC20 On 20/09/2021 Spot Bond			100.00000	9.32449	100.00000	9.29507			0.00	0
Total FRC208 SPOT									0.00	0
Total For FRC208									0.00	0
FRC20 On 07/10/2020 Spot Bond				100.00000	0.00000	101.76187			0.00	0
Total FRC209 SPOT									0.00	0
Total For FRC209									0.00	0
FRC21 On 20/12/2019 Spot Bond			100.00000	1.64631	100.00000	1.63777			0.00	0
FRC21 On 20/12/2019 Spot Bond				100.00000	0.00000	101.60543			0.00	0
Total FRC210 SPOT									0.00	0
Total For FRC210									0.00	0
FRC21 On 29/10/2017 Spot Bond			100.00000	26.54651	100.00000	26.34726			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRC211 SPOT									0.00	0
Total For FRC211									0.00	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	100.70914			0.00	0
Total FRC212 SPOT									0.00	0
Total For FRC212									0.00	0
FRC21: On 04/06/2021 Spot Bond			100.00000	8.94302	100.00000	8.90282			0.00	0
Total FRC213 SPOT									0.00	0
Total For FRC213									0.00	0
FRC21: On 07/11/2017 Spot Bond			100.00000	24.27630	100.00000	24.09408			0.00	0
Total FRC214 SPOT									0.00	0
Total For FRC214									0.00	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	100.70911			0.00	0
Total FRC215 SPOT									0.00	0
Total For FRC215									0.00	0
FRC21: On 07/11/2017 Spot Bond			100.00000	11.33374	100.00000	11.24867			0.00	0
Total FRC216 SPOT									0.00	0
Total For FRC216									0.00	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.70739			0.00	0
Total FRC217 SPOT									0.00	0
Total For FRC217									0.00	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.67192			0.00	0
Total FRC218 SPOT									0.00	0
Total For FRC218									0.00	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	100.77915			0.00	0
Total FRC219 SPOT									0.00	0
Total For FRC219									0.00	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	100.73170			0.00	0
Total FRC220 SPOT									0.00	0
Total For FRC220									0.00	0
FRC22: On 31/01/2022 Spot Bond			2.93000	100.13460	2.93000	126.84295			0.00	0
Total FRC221 SPOT									0.00	0
Total For FRC221									0.00	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.59932			0.00	0
Total FRC222 SPOT									0.00	0
Total For FRC222									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.59148			0.00	0
Total FRC223 SPOT									0.00	0
Total For FRC223									0.00	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.59148			0.00	0
Total FRC224 SPOT									0.00	0
Total For FRC224									0.00	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	100.42546			0.00	0
Total FRC225 SPOT									0.00	0
Total For FRC225									0.00	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.92998			0.00	0
Total FRC37 SPOT									0.00	0
Total For FRC37									0.00	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.91936			0.00	0
Total FRC40 SPOT									0.00	0
Total For FRC40									0.00	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	99.97814			0.00	0
Total FRC46 SPOT									0.00	0
Total For FRC46									0.00	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.95788			0.00	0
Total FRC61 SPOT									0.00	0
Total For FRC61									0.00	0
FRC66 On 31/01/2022 Spot Bond			3.46000	117.26764	3.46000	122.63991			0.00	0
Total FRC66 SPOT									0.00	0
Total For FRC66									0.00	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.95345			0.00	0
Total FRC67 SPOT									0.00	0
Total For FRC67									0.00	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	101.97262			0.00	0
Total FRC68 SPOT									0.00	0
Total For FRC68									0.00	0
FRC69 On 31/01/2022 Spot Bond			3.51000	107.81582	3.51000	122.25171			0.00	0
Total FRC69 SPOT									0.00	0
Total For FRC69									0.00	0
FRC71 On 31/01/2022 Spot Bond			3.49000	105.42612	3.49000	122.40682			0.00	0
Total FRC71 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For FRC71									0.00	0
FRC72 On 31/01/2017 Spot Bond			2.86000	102.11315	2.86000	127.52660			0.00	0
Total FRC72 SPOT									0.00	0
Total For FRC72									0.00	0
FRC74 On 20/09/2016 Spot Bond			2.93000	101.41403	2.93000	134.82752			0.00	0
Total FRC74 SPOT									0.00	0
Total For FRC74									0.00	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.07384			0.00	0
Total FRC76 SPOT									0.00	0
Total For FRC76									0.00	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.70626			0.00	0
Total FRC83 SPOT									0.00	0
Total For FRC83									0.00	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.94070			0.00	0
Total FRC84 SPOT									0.00	0
Total For FRC84									0.00	0
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	102.55942			0.00	0
Total FRC85 SPOT									0.00	0
Total For FRC85									0.00	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	102.25596			0.00	0
Total FRC86 SPOT									0.00	0
Total For FRC86									0.00	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	102.17503			0.00	0
Total FRC87 SPOT									0.00	0
Total For FRC87									0.00	0
FRC94/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.86869			0.00	0
Total FRC94A SPOT									0.00	0
Total For FRC94A									0.00	0
FRC96/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.86656			0.00	0
Total FRC96A SPOT									0.00	0
Total For FRC96A									0.00	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	102.91947			0.00	0
Total FRC97 SPOT									0.00	0
Total For FRC97									0.00	0
FRD00/ On 14/03/2016 Spot Bond				100.00000	0.00000	99.89297			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRD003 SPOT									0.00	0
Total For FRD003									0.00	0
FRD011 On 22/12/2018 Spot Bond			100.00000	11.06775	100.00000	11.04064			0.00	0
Total FRD01U SPOT									0.00	0
Total For FRD01U									0.00	0
FRD021 On 01/06/2016 Spot Bond			100.00000	33.50742	100.00000	33.42444			0.00	0
Total FRD02U SPOT									0.00	0
Total For FRD02U									0.00	0
FRD041 On 04/07/2015 Spot Bond			100.00000	63.25632	100.00000	63.05882			0.00	0
Total FRD04U SPOT									0.00	0
Total For FRD04U									0.00	0
FRD091 On 26/06/2017 Spot Bond			100.00000	18.07569	100.00000	18.01864			0.00	0
Total FRD09U SPOT									0.00	0
Total For FRD09U									0.00	0
FRD121 On 20/03/2018 Spot Bond			100.00000	7.73435	100.00000	7.63697			0.00	0
Total FRD12U SPOT									0.00	0
Total For FRD12U									0.00	0
FRI15 On 14/03/2015 Spot Bond			5.00000	151.79956	5.00000	151.77904			0.00	0
Total FRI15 SPOT									0.00	0
Total For FRI15									0.00	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.47537			0.00	0
Total FRJ15 SPOT									0.00	0
Total For FRJ15									0.00	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	102.04938			0.00	0 23
Total FRJ16 SPOT									0.00	0 232
Total For FRJ16									0.00	0 232
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.13921			0.00	20,000,000 1,200
Total FRJ17 SPOT									0.00	20,000,000 1,200
Total For FRJ17									0.00	20,000,000 1,200
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.44691			0.00	0
Total FRJ18 SPOT									0.00	0
Total For FRJ18									0.00	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.80213			0.00	0 646
Total FRJ19 SPOT									0.00	0 646
Total For FRJ19									0.00	0 646

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.34228			0.00	0
Total FRJ20 SPOT									0.00	0
Total For FRJ20									0.00	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	101.09574			0.00	0
Total FRJ21 SPOT									0.00	0
Total For FRJ21									0.00	0
FRS10 On 15/01/2024 Spot Bond			1.93800	83.98504	1.93800	107.51834			0.00	0
Total FRS100 SPOT									0.00	0
Total For FRS100									0.00	0
FRS10 On 31/01/2038 Spot Bond			2.34000	104.66069	2.34000	137.52689			0.00	0
Total FRS101 SPOT									0.00	0
Total For FRS101									0.00	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	100.98130			0.00	0
Total FRS102 SPOT									0.00	0
Total For FRS102									0.00	0
FRS10 On 23/01/2024 Spot Bond			10.38000	101.34562	10.38000	101.31740			0.00	0
Total FRS103 SPOT									0.00	0
Total For FRS103									0.00	0
FRS10 On 23/01/2024 Spot Bond			10.38000	101.34562	10.38000	101.31740			0.00	0
Total FRS104 SPOT									0.00	0
Total For FRS104									0.00	0
FRS10 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000			0.00	0
Total FRS105 SPOT									0.00	0
Total For FRS105									0.00	0
FRS10 On 30/01/2016 Spot Bond				100.00000	0.00000	100.96996			0.00	0
Total FRS107 SPOT									0.00	0
Total For FRS107									0.00	0
FRS10 On 31/01/2038 Spot Bond			2.48000	102.21038	2.48000	110.96055			0.00	0
Total FRS108 SPOT									0.00	0
Total For FRS108									0.00	0
FRS10 On 07/12/2033 Spot Bond			2.49000	210.48195	2.49000	209.57105			0.00	0
Total FRS109 SPOT									0.00	0
Total For FRS109									0.00	0
FRS11 On 31/01/2038 Spot Bond			2.45000	111.55818	2.45000	111.55078			0.00	0
Total FRS110 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For FRS110									0.00	0
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	101.15950			0.00	0
Total FRS111 SPOT									0.00	0
Total For FRS111									0.00	0
FRS112 On 07/12/2033 Spot Bond			2.52000	209.59208	2.52000	208.67558			0.00	0
Total FRS112 SPOT									0.00	0
Total For FRS112									0.00	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	101.07112			0.00	0
Total FRS113 SPOT									0.00	0
Total For FRS113									0.00	0
FRS114 On 31/01/2025 Spot Bond			2.44000	110.97950	2.44000	110.97217			0.00	0
Total FRS114 SPOT									0.00	0
Total For FRS114									0.00	0
FRS115 On 31/03/2038 Spot Bond			2.54000	109.79895	2.54000	109.79140			0.00	0
Total FRS115 SPOT									0.00	0
Total For FRS115									0.00	0
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	101.34173			0.00	0
Total FRS116 SPOT									0.00	0
Total For FRS116									0.00	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	49.71000			0.00	0
Total FRS117 SPOT									0.00	0
Total For FRS117									0.00	0
FRS118 On 06/08/2015 Spot Bond				100.00000	0.00000	100.60469			0.00	0
Total FRS118 SPOT									0.00	0
Total For FRS118									0.00	0
FRS119 On 31/01/2038 Spot Bond			2.64500	108.61365	2.64500	107.78103			0.00	0
Total FRS119 SPOT									0.00	0
Total For FRS119									0.00	0
FRS120 On 07/12/2033 Spot Bond			2.64000	113.66268	2.64000	259.91244			0.00	0
Total FRS120 SPOT									0.00	0
Total For FRS120									0.00	0
FRS121 On 07/12/2033 Spot Bond			2.69000	111.99826	2.69000	258.07332			0.00	0
Total FRS121 SPOT									0.00	0
Total For FRS121									0.00	0
FRS122 On 31/01/2025 Spot Bond			2.37000	97.81933	2.37000	97.76981			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total FRS122 SPOT									0.00	0
Total For FRS122									0.00	0
FRS122 On 07/12/2033 Spot Bond			2.72000	160.09361	2.72000	202.82354			0.00	0
Total FRS123 SPOT									0.00	0
Total For FRS123									0.00	0
FRS36 On 07/12/2023 Spot Bond			2.65000	122.71440	2.65000	265.28561			0.00	0
Total FRS36 SPOT									0.00	0
Total For FRS36									0.00	0
FRS37 On 07/12/2023 Spot Bond			2.15000	127.30215	2.15000	275.20722			0.00	0
Total FRS37 SPOT									0.00	0
Total For FRS37									0.00	0
FRS43 On 07/12/2023 Spot Bond			2.87000	120.75838	2.87000	261.05553			0.00	0
Total FRS43 SPOT									0.00	0
Total For FRS43									0.00	0
FRS46 On 31/01/2022 Spot Bond			2.59000	102.02168	2.59000	129.62613			0.00	0
Total FRS46 SPOT									0.00	0
Total For FRS46									0.00	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.92226			0.00	0
Total FRS49 SPOT									0.00	0
Total For FRS49									0.00	0
FRS51 On 31/01/2022 Spot Bond			2.12000	133.59702	2.12000	129.50464			0.00	0
Total FRS51 SPOT									0.00	0
Total For FRS51									0.00	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.12384			0.00	0
Total FRS56 SPOT									0.00	0
Total For FRS56									0.00	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.36572			0.00	0
Total FRS59 SPOT									0.00	0
Total For FRS59									0.00	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.76009			0.00	0
Total FRS62 SPOT									0.00	0
Total For FRS62									0.00	0
FRS64 On 26/01/2042 Spot Bond			2.32000	111.21353	2.32000	111.20657			0.00	0
Total FRS64 SPOT									0.00	0
Total For FRS64									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRS69 On 31/05/2017 Spot Bond			104.97509	21.11097	104.97509	21.05638			0.00	0
Total FRS69 SPOT									0.00	0
Total For FRS69									0.00	0
FRS73 On 12/06/2017 Spot Bond			101.07593	22.41688	101.07593	22.36144			0.00	0
Total FRS73 SPOT									0.00	0
Total For FRS73									0.00	0
FRS74 On 14/06/2017 Spot Bond			100.44759	15.78314	100.44759	15.74433			0.00	0
Total FRS74 SPOT									0.00	0
Total For FRS74									0.00	0
FRS76 On 18/06/2017 Spot Bond			100.76967	21.00429	100.76967	20.95250			0.00	0
Total FRS76 SPOT									0.00	0
Total For FRS76									0.00	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total FRS79 SPOT									0.00	0
Total For FRS79									0.00	0
FRS81 On 30/10/2042 Spot Bond			2.01000	119.61392	2.01000	119.60736			0.00	0
Total FRS81 SPOT									0.00	0
Total For FRS81									0.00	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total FRS82 SPOT									0.00	0
Total For FRS82									0.00	0
FRS85 On 31/01/2025 Spot Bond			2.30000	98.01637	2.30000	112.38527			0.00	0
Total FRS85 SPOT									0.00	0
Total For FRS85									0.00	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	98.65170			0.00	0
Total FRS86 SPOT									0.00	0
Total For FRS86									0.00	0
FRS87 On 31/01/2025 Spot Bond			2.33000	97.75088	2.33000	112.08076			0.00	0
Total FRS87 SPOT									0.00	0
Total For FRS87									0.00	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.26179			0.00	0
Total FRS88 SPOT									0.00	0
Total For FRS88									0.00	0
FRS90 On 07/12/2023 Spot Bond			2.35000	125.44294	2.35000	343.59321			0.00	0
Total FRS90 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For FRS90									0.00	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.61869			0.00	0
Total FRS94 SPOT									0.00	0
Total For FRS94									0.00	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.25948			0.00	0
Total FRS96 SPOT									0.00	0
Total For FRS96									0.00	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total FRS97 SPOT									0.00	0
Total For FRS97									0.00	0
FRX15 On 14/03/2015 Spot Bond			6.38500	102.68647	6.38500	102.66880		12,770,000,000,000.00	2,000,000,000	2,102
Total FRX15 SPOT								12,770,000,000,000.00	2,000,000,000	2,102
Total For FRX15								12,770,000,000,000.00	2,000,000,000	2,102
FRX16 On 15/09/2016 Spot Bond			7.40000	102.85706	7.40000	102.83642		0.00	0	6
Total FRX16 SPOT								0.00	0	6
Total For FRX16								0.00	0	6
FRX17 On 15/09/2017 Spot Bond			7.71500	103.91928	7.71500	103.89754		0.00	0	
Total FRX17 SPOT								0.00	0	
Total For FRX17								0.00	0	
FRX18 On 14/04/2018 Spot Bond			7.87000	109.22401	7.87000	109.20085		0.00	0	2
Total FRX18 SPOT								0.00	0	2
Total For FRX18								0.00	0	2
FRX19 On 15/11/2019 Spot Bond			8.32500	103.29563	8.32500	103.27236		0.00	0	999
Total FRX19 SPOT								0.00	0	999
Total For FRX19								0.00	0	999
FRX20 On 01/10/2020 Spot Bond			8.52000	102.69784	8.52000	102.67431		0.00	0	
Total FRX20 SPOT								0.00	0	
Total For FRX20								0.00	0	
FRX23 On 28/02/2023 Spot Bond			9.11500	94.36244	9.11500	94.33921		0.00	0	
Total FRX23 SPOT								0.00	0	
Total For FRX23								0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.16000	110.26999	9.16000	110.24301		0.00	0	
Total FRX24 SPOT								0.00	0	
Total For FRX24								0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.50000	102.79623	9.50000	101.77493		0.00	0	512

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total FRX26 SPOT									0.00	0	512
Total For FRX26									0.00	0	512
FRX31 On 21/02/2031 Spot Bond			9.89000	99.72024	9.89000	99.69409			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX45 On 14/04/2045 Spot Bond			9.88000	83.22362	9.88000	83.20158			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	101.47177			0.00	0	
Total FS1A2 SPOT									0.00	0	
Total For FS1A2									0.00	0	
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.52511			0.00	0	
Total FS1A3 SPOT									0.00	0	
Total For FS1A3									0.00	0	
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.54643			0.00	0	
Total FS1A4 SPOT									0.00	0	
Total For FS1A4									0.00	0	
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.59969			0.00	0	
Total FS1A5 SPOT									0.00	0	
Total For FS1A5									0.00	0	
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.68495			0.00	0	
Total FS1B1 SPOT									0.00	0	
Total For FS1B1									0.00	0	
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.74889			0.00	0	
Total FS1C1 SPOT									0.00	0	
Total For FS1C1									0.00	0	
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	102.02589			0.00	0	
Total FS1D1 SPOT									0.00	0	
Total For FS1D1									0.00	0	
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	
Total FS2A1 SPOT									0.00	0	
Total For FS2A1									0.00	0	
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.35788			0.00	0	
Total FS2A2 SPOT									0.00	0	
Total For FS2A2									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.37317			0.00	0
Total FS2A3 SPOT									0.00	0
Total For FS2A3									0.00	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.20782			0.00	0
Total FS2A4 SPOT									0.00	0
Total For FS2A4									0.00	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.38700			0.00	0
Total FS2A5 SPOT									0.00	0
Total For FS2A5									0.00	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.40236			0.00	0
Total FS2B1 SPOT									0.00	0
Total For FS2B1									0.00	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.41514			0.00	0
Total FS2C1 SPOT									0.00	0
Total For FS2C1									0.00	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.47133			0.00	0
Total FS2D1 SPOT									0.00	0
Total For FS2D1									0.00	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	101.41777			0.00	0
Total GBL01 SPOT									0.00	0
Total For GBL01									0.00	0
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	101.53913			0.00	0
Total GFC03 SPOT									0.00	0
Total For GFC03									0.00	0
GFC04 On 11/04/2017 Spot Bond			8.71500	103.13696	8.71500	103.11279			0.00	0
Total GFC04 SPOT									0.00	0
Total For GFC04									0.00	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0
Total GOVEX1 SPOT									0.00	0
Total For GOVEX1									0.00	0
GPT31 On 05/02/2015 Spot Bond				100.00000	0.00000	100.92568			0.00	0
Total GPT31 SPOT									0.00	0
Total For GPT31									0.00	0
GRB01 On 08/12/2019 Spot Bond			100.00000	2.24401	100.00000	100.00000			0.00	0
Total GRB01U SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For GRB01U									0.00	0
GRB02 On 08/12/2017 Spot Bond			100.00000	8.97604	100.00000	100.00000			0.00	0
Total GRB02U SPOT									0.00	0
Total For GRB02U									0.00	0
GRB03 On 03/03/2019 Spot Bond			100.00000	3.17638	100.00000	100.00000			0.00	0
Total GRB03U SPOT									0.00	0
Total For GRB03U									0.00	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total GRDB1 SPOT									0.00	0
Total For GRDB1									0.00	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total GRDC1 SPOT									0.00	0
Total For GRDC1									0.00	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.83627			0.00	0
Total GRH1A1 SPOT									0.00	0
Total For GRH1A1									0.00	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.85362			0.00	0
Total GRH1A2 SPOT									0.00	0
Total For GRH1A2									0.00	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.88712			0.00	0
Total GRH1A3 SPOT									0.00	0
Total For GRH1A3									0.00	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.92867			0.00	0
Total GRH1B SPOT									0.00	0
Total For GRH1B									0.00	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.98632			0.00	0
Total GRH1C SPOT									0.00	0
Total For GRH1C									0.00	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0
Total GRH1YU SPOT									0.00	0
Total For GRH1YU									0.00	0
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total GRT01 SPOT									0.00	0
Total For GRT01									0.00	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.20949			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total GRT02 SPOT									0.00	0	27
Total For GRT02									0.00	0	27
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	101.14123			0.00	0	
Total GRT03 SPOT									0.00	0	
Total For GRT03									0.00	0	
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	100.95472			0.00	0	
Total GRT04 SPOT									0.00	0	
Total For GRT04									0.00	0	
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	100.97971			0.00	0	71
Total GRT05 SPOT									0.00	0	711
Total For GRT05									0.00	0	711
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	99.96126			0.00	0	
Total GRT06 SPOT									0.00	0	
Total For GRT06									0.00	0	
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.39461			0.00	0	
Total GRT07 SPOT									0.00	0	
Total For GRT07									0.00	0	
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.57003			0.00	0	
Total GRT08 SPOT									0.00	0	
Total For GRT08									0.00	0	
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001			0.00	0	91
Total GRX01U SPOT									0.00	0	915
Total For GRX01U									0.00	0	915
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.28167			0.00	0	
Total GSIS02 SPOT									0.00	0	
Total For GSIS02									0.00	0	
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	101.39304			0.00	0	
Total GSIS03 SPOT									0.00	0	
Total For GSIS03									0.00	0	
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	102.72233			0.00	0	27
Total GSIZ16 SPOT									0.00	0	271
Total For GSIZ16									0.00	0	271
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.09173			0.00	0	
Total HCH01 SPOT									0.00	0	
Total For HCH01									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
HIL01U On 21/11/2019 Spot Bond			100.00000	14.73087	100.00000	14.62031			0.00	0
Total HIL01U SPOT									0.00	0
Total For HIL01U									0.00	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	101.28449			0.00	0
Total HILB01 SPOT									0.00	0
Total For HILB01									0.00	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	99.88328			0.00	0
Total HILB02 SPOT									0.00	0
Total For HILB02									0.00	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.74840			0.00	0
Total HILB03 SPOT									0.00	0
Total For HILB03									0.00	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.75716			0.00	0
Total HILB04 SPOT									0.00	0
Total For HILB04									0.00	0
HILC16 On 22/01/2015 Spot Bond				100.00000	0.00000	100.96664			0.00	0
Total HILC16 SPOT									0.00	0
Total For HILC16									0.00	0
HILC17 On 05/02/2015 Spot Bond				100.00000	0.00000	100.93440			0.00	0
Total HILC17 SPOT									0.00	0
Total For HILC17									0.00	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0
Total HM1B5U SPOT									0.00	0
Total For HM1B5U									0.00	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0
Total HM1B6U SPOT									0.00	0
Total For HM1B6U									0.00	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total HMS1B2 SPOT									0.00	0
Total For HMS1B2									0.00	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total HMS1B3 SPOT									0.00	0
Total For HMS1B3									0.00	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total HMS1B7 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For HMS1B7									0.00	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	101.06545			0.00	0
Total HMS1B8 SPOT									0.00	0
Total For HMS1B8									0.00	0
HMS1B On 19/07/2015 Spot Bond			7.24440	102.11297	7.24440	98.53436			0.00	0
Total HMS1B9 SPOT									0.00	0
Total For HMS1B9									0.00	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total HMS1C2 SPOT									0.00	0
Total For HMS1C2									0.00	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	101.11298			0.00	0
Total HMS1C4 SPOT									0.00	0
Total For HMS1C4									0.00	0
HMS1C On 19/07/2015 Spot Bond			8.24502	101.77542	8.24502	104.41639			0.00	0
Total HMS1C5 SPOT									0.00	0
Total For HMS1C5									0.00	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total HMS1D2 SPOT									0.00	0
Total For HMS1D2									0.00	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	101.17407			0.00	0
Total HMS1D4 SPOT									0.00	0
Total For HMS1D4									0.00	0
HMS1D On 19/07/2015 Spot Bond			8.69549	101.83719	8.69549	104.41639			0.00	0
Total HMS1D5 SPOT									0.00	0
Total For HMS1D5									0.00	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total HMS1E2 SPOT									0.00	0
Total For HMS1E2									0.00	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	101.24869			0.00	0
Total HMS1E4 SPOT									0.00	0
Total For HMS1E4									0.00	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total HMS1F2 SPOT									0.00	0
Total For HMS1F2									0.00	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total HMS1G2 SPOT									0.00	0
Total For HMS1G2									0.00	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	101.15292			0.00	0
Total HPF01 SPOT									0.00	0
Total For HPF01									0.00	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	101.28331			0.00	0
Total HPF02 SPOT									0.00	0
Total For HPF02									0.00	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.32801			0.00	0
Total HPF03 SPOT									0.00	0
Total For HPF03									0.00	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.69159			0.00	0
Total HPF04 SPOT									0.00	0
Total For HPF04									0.00	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	104.76500	10.00000	104.73700			0.00	0
Total HPF04/JIBAR SPOT									0.00	0
Total For HPF04/JIBAR									0.00	0
HPF05 On 17/02/2017 Spot Bond			8.74500	105.30144	8.74500	105.27694			0.00	0
Total HPF05 SPOT									0.00	0
Total For HPF05									0.00	0
HWAY2 On 31/07/2020 Spot Bond			7.79500	112.26624	7.79500	112.24292		146,539,296,300,000.00	18,799,140,000	20,819
Total HWAY20 SPOT								16,539,296,300,000.00	18,799,140,000	20,819
Total For HWAY20								16,539,296,300,000.00	18,799,140,000	20,819
HWAY2 On 07/12/2023 Spot Bond			1.96000	129.09882	1.96000	279.09277			0.00	0 13,178
Total HWAY23 SPOT									0.00	0 13,178
Total For HWAY23									0.00	0 13,178
HWAY2 On 07/12/2024 Spot Bond			1.96000	132.02627	1.96000	285.42149			0.00	0
Total HWAY24 SPOT									0.00	0
Total For HWAY24									0.00	0
HWAY3 On 31/07/2034 Spot Bond			9.18000	103.92855	9.18000	103.90320			0.00	0 12,646
Total HWAY34 SPOT									0.00	0 12,646
Total For HWAY34									0.00	0 12,646
HWAY3 On 31/07/2035 Spot Bond			9.18000	103.93978	9.18000	103.91443			0.00	0
Total HWAY35 SPOT									0.00	0
Total For HWAY35									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
HWF01 On 26/03/2015 Spot Bond			100.00000	95.78947	100.00000	95.53806			0.00	0
Total HWF01U SPOT									0.00	0
Total For HWF01U									0.00	0
HWF02 On 30/09/2016 Spot Bond			100.00000	24.95980	100.00000	24.89867			0.00	0
Total HWF02U SPOT									0.00	0
Total For HWF02U									0.00	0
HWF04 On 09/10/2015 Spot Bond			100.00000	62.90709	100.00000	62.75469			0.00	0
Total HWF04U SPOT									0.00	0
Total For HWF04U									0.00	0
HWF05 On 09/10/2016 Spot Bond			100.00000	30.06220	100.00000	29.98938			0.00	0
Total HWF05U SPOT									0.00	0
Total For HWF05U									0.00	0
HWF06 On 20/11/2016 Spot Bond			100.00000	22.01392	100.00000	21.96059			0.00	0
Total HWF06U SPOT									0.00	0
Total For HWF06U									0.00	0
HWF07 On 26/03/2015 Spot Bond			100.00000	97.32810	100.00000	97.07264			0.00	0
Total HWF07U SPOT									0.00	0
Total For HWF07U									0.00	0
HWY02 On 25/11/2020 Spot Bond			10.00000	104.76500	10.00000	104.73700			0.00	0
Total HWY023/R197 SPOT									0.00	0
Total For HWY023/R197									0.00	0
I2025 On 31/01/2025 Spot Bond			1.69000	118.78858	1.69000	118.78315		94,532,760,205,000.00	55,936,544,500	104,332
Total I2025 SPOT								14,532,760,205,000.00	55,936,544,500	104,332
Total For I2025								14,532,760,205,000.00	55,936,544,500	104,332
I2038 On 31/01/2038 Spot Bond			1.72000	127.15272	1.72000	127.14680		71,748,394,760,000.00	41,714,183,000	113,811
Total I2038 SPOT								1,748,394,760,000.00	41,714,183,000	113,811
Total For I2038								1,748,394,760,000.00	41,714,183,000	113,811
I2046 On 31/03/2046 Spot Bond			1.72000	128.94009	1.72000	128.93402		93,209,821,008,000.00	54,191,756,400	92,247
Total I2046 SPOT								13,209,821,008,000.00	54,191,756,400	92,247
Total For I2046								13,209,821,008,000.00	54,191,756,400	92,247
I2050 On 31/12/2050 Spot Bond			1.76000	138.39021	1.75000	138.72573		148,603,049,408,000.00	84,433,550,800	62,883
Total I2050 SPOT								18,603,049,408,000.00	84,433,550,800	62,883
Total For I2050								18,603,049,408,000.00	84,433,550,800	62,883
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	97.10000			0.00	0
Total IBC01 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For IBC01									0.00	0
IBL11 On 12/03/2015 Spot Bond			7.22500	103.29392	7.22500	103.27384			0.00	0
Total IBL11 SPOT									0.00	0
Total For IBL11									0.00	0
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	100.23839			0.00	0
Total IBL13 SPOT									0.00	0
Total For IBL13									0.00	0
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	102.10103			0.00	0
Total IBL14 SPOT									0.00	0
Total For IBL14									0.00	0
IBL21 On 15/03/2016 Spot Bond			7.91000	104.12335	7.91000	104.10104			0.00	0
Total IBL21 SPOT									0.00	0
Total For IBL21									0.00	0
IBL22 On 15/03/2018 Spot Bond			7.61500	109.09837	7.61500	109.07585			0.00	0
Total IBL22 SPOT									0.00	0
Total For IBL22									0.00	0
IBL28 On 18/08/2016 Spot Bond			7.73000	103.38389	7.73000	103.36259			0.00	0
Total IBL28 SPOT									0.00	0
Total For IBL28									0.00	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.74304			0.00	0
Total IBL33 SPOT									0.00	0
Total For IBL33									0.00	0
IBL34 On 31/01/2017 Spot Bond			1.70000	101.32391	1.70000	130.61032			0.00	0
Total IBL34 SPOT									0.00	0
Total For IBL34									0.00	0
IBL36 On 31/01/2022 Spot Bond			2.19000	104.66839	2.19000	132.99040			0.00	0
Total IBL36 SPOT									0.00	0
Total For IBL36									0.00	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	101.52251			0.00	0
Total IBL37 SPOT									0.00	0
Total For IBL37									0.00	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	102.05117			0.00	0
Total IBL38 SPOT									0.00	0
Total For IBL38									0.00	0
IBL39 On 02/04/2018 Spot Bond			7.73500	104.60027	7.73500	104.57846			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total IBL39 SPOT									0.00	0
Total For IBL39									0.00	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	100.13900			0.00	0 300
Total IBL40 SPOT									0.00	0 300
Total For IBL40									0.00	0 300
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	100.85030			0.00	0
Total IBL42 SPOT									0.00	0
Total For IBL42									0.00	0
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.56578			0.00	0
Total IBL43 SPOT									0.00	0
Total For IBL43									0.00	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.76500	10.00000	104.73700			0.00	0
Total IBL43/JIBAR SPOT									0.00	0
Total For IBL43/JIBAR									0.00	0
IBL45 On 21/12/2018 Spot Bond			8.32000	102.67798	8.32000	102.65512			0.00	0
Total IBL45 SPOT									0.00	0
Total For IBL45									0.00	0
IBL46 On 15/01/2020 Spot Bond			8.74500	96.85858	8.74500	96.83605			0.00	0 2,476
Total IBL46 SPOT									0.00	0 2,476
Total For IBL46									0.00	0 2,476
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	99.78096			0.00	0
Total IBL48 SPOT									0.00	0
Total For IBL48									0.00	0
IBL49 On 02/04/2018 Spot Bond			7.81500	99.99723	7.81500	99.97617			0.00	0 ;
Total IBL49 SPOT									0.00	0 7
Total For IBL49									0.00	0 7
IBL50 On 02/08/2020 Spot Bond			8.79500	104.55285	8.79500	104.50476			0.00	0
Total IBL50 SPOT									0.00	0
Total For IBL50									0.00	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.64134			0.00	0
Total IBL52 SPOT									0.00	0
Total For IBL52									0.00	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.77793			0.00	0
Total IBL53 SPOT									0.00	0
Total For IBL53									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IBL54 On 31/07/2016 Spot Bond			7.90000	101.60375	7.90000	101.58235			0.00	0
Total IBL54 SPOT									0.00	0
Total For IBL54									0.00	0
IBL55 On 31/07/2018 Spot Bond			8.10000	102.92365	8.10000	102.90145			0.00	0
Total IBL55 SPOT									0.00	0
Total For IBL55									0.00	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.85705			0.00	0
Total IBL56 SPOT									0.00	0
Total For IBL56									0.00	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.50508			0.00	0
Total IBL57 SPOT									0.00	0
Total For IBL57									0.00	0
IBL58 On 13/02/2017 Spot Bond			7.38500	104.98161	7.38500	104.96093			0.00	0
Total IBL58 SPOT									0.00	0
Total For IBL58									0.00	0
IBL59 On 17/02/2019 Spot Bond			8.06000	106.87628	8.06000	106.85333			0.00	0
Total IBL59 SPOT									0.00	0
Total For IBL59									0.00	0
IBL60 On 17/02/2024 Spot Bond			9.17500	109.78611	9.17500	109.75935			0.00	0
Total IBL60 SPOT									0.00	0
Total For IBL60									0.00	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.39979			0.00	0
Total IBL61 SPOT									0.00	0
Total For IBL61									0.00	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.89249			0.00	0
Total IBL62 SPOT									0.00	0
Total For IBL62									0.00	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.80723			0.00	0
Total IBL63 SPOT									0.00	0
Total For IBL63									0.00	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.82399			0.00	0
Total IBL64 SPOT									0.00	0
Total For IBL64									0.00	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.84061			0.00	0
Total IBL65 SPOT									0.00	0
										50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For IBL65									0.00	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00638	100.00000	0.00637			0.00	0
Total IDC01U SPOT									0.00	0
Total For IDC01U									0.00	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	101.01204			0.00	0
Total IDCG01 SPOT									0.00	0
Total For IDCG01									0.00	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.96412			0.00	0
Total IDCG02 SPOT									0.00	0
Total For IDCG02									0.00	0
IDCG03 On 22/10/2020 Spot Bond			8.40000	100.83242	8.40000	100.80962			0.00	0
Total IDCG03 SPOT									0.00	0
Total For IDCG03									0.00	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.30532			0.00	0
Total IDCG04 SPOT									0.00	0
Total For IDCG04									0.00	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.31533			0.00	0
Total IDCG05 SPOT									0.00	0
Total For IDCG05									0.00	0
IDCG06 On 24/11/2024 Spot Bond			9.46000	106.09456	9.46000	100.95980			0.00	0
Total IDCG06 SPOT									0.00	0
Total For IDCG06									0.00	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	100.70660	5.00000	100.69304			0.00	0
Total IDCP01 SPOT									0.00	0
Total For IDCP01									0.00	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	100.70660	5.00000	100.69304			0.00	0
Total IDCP02 SPOT									0.00	0
Total For IDCP02									0.00	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.78721	5.00000	101.77355			0.00	0
Total IDCP03 SPOT									0.00	0
Total For IDCP03									0.00	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.70800	5.00000	100.69434			0.00	0
Total IDCP04 SPOT									0.00	0
Total For IDCP04									0.00	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.95638	4.00000	100.94534			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total IDCP05 SPOT									0.00	0
Total For IDCP05									0.00	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	103.17406	4.00000	100.57833			0.00	0
Total IDCP06 SPOT									0.00	0
Total For IDCP06									0.00	0
IDW01L On 30/06/2016 Spot Bond			100.00000	33.62261	100.00000	33.51763			0.00	0
Total IDW01U SPOT									0.00	0
Total For IDW01U									0.00	0
IDW02L On 30/06/2016 Spot Bond			100.00000	33.43293	100.00000	33.32854			0.00	0
Total IDW02U SPOT									0.00	0
Total For IDW02U									0.00	0
IDW03L On 30/06/2016 Spot Bond			100.00000	33.43293	100.00000	33.32854			0.00	0
Total IDW03U SPOT									0.00	0
Total For IDW03U									0.00	0
IFM01 On 31/03/2016 Spot Bond			9.20000	106.37732	9.20000	106.35103			0.00	0
Total IFM01 SPOT									0.00	0
Total For IFM01									0.00	0
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	101.63295			0.00	0
Total IHL01 SPOT									0.00	0
Total For IHL01									0.00	0
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	101.63295			0.00	0
Total IHL02 SPOT									0.00	0
Total For IHL02									0.00	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	100.52255			0.00	0
Total IHL03 SPOT									0.00	0
Total For IHL03									0.00	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.22332	100.00000	7.20543			0.00	0
Total IKH1D SPOT									0.00	0
Total For IKH1D									0.00	0
IM1002 On 12/01/2015 Spot Bond				100.00000	0.00000	101.38476			0.00	0
Total IM1002 SPOT									0.00	0
Total For IM1002									0.00	0
IM103U On 26/01/2015 Spot Bond			100.00000	88.59223	100.00000	88.37772			0.00	0
Total IM103U SPOT									0.00	0
Total For IM103U									0.00	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
IN04	On	15/03/2015	Spot Bond			8.66000	102.14762	8.66000	102.12392			0.00	0	
Total IN04 SPOT												0.00	0	
Total For IN04												0.00	0	
IN09	On	01/02/2016	Spot Bond				100.00000	0.00000	100.41255			0.00	0	
Total IN09 SPOT												0.00	0	
Total For IN09												0.00	0	
IN191U	On	16/05/2017	Spot Bond			100.00000	14.22626	100.00000	14.19180			0.00	0	
Total IN191U SPOT												0.00	0	
Total For IN191U												0.00	0	
IN253U	On	04/07/2015	Spot Bond			100.00000	63.25632	100.00000	63.05882			0.00	0	
Total IN253U SPOT												0.00	0	
Total For IN253U												0.00	0	
IN262U	On	15/01/2015	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	
Total IN262U SPOT												0.00	0	
Total For IN262U												0.00	0	
IN268U	On	11/12/2014	Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	
Total IN268U SPOT												0.00	0	
Total For IN268U												0.00	0	
IN269U	On	25/07/2017	Spot Bond			100.00000	10.75222	100.00000	10.70494			0.00	0	
Total IN269U SPOT												0.00	0	
Total For IN269U												0.00	0	
IN272U	On	10/11/2017	Spot Bond			100.00000	20.38793	100.00000	20.19784			0.00	0	
Total IN272U SPOT												0.00	0	
Total For IN272U												0.00	0	
IN276U	On	30/06/2021	Spot Bond			100.00000	1.10909	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000
Total IN276U SPOT												10,000,000,000,000.00	10,000,000,000	10,000
Total For IN276U												10,000,000,000,000.00	10,000,000,000	10,000
IN277U	On	30/06/2021	Spot Bond			100.00000	8.59600	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000
Total IN277U SPOT												10,000,000,000,000.00	20,000,000,000	20,000
Total For IN277U												10,000,000,000,000.00	20,000,000,000	20,000
IN281U	On	28/11/2019	Spot Bond			100.00000	13.21865	100.00000	13.11376			0.00	0	
Total IN281U SPOT												0.00	0	
Total For IN281U												0.00	0	
INA450	On	09/12/2014	Spot Bond			6.25000	99.98288	6.25000	99.91446			0.00	0	
Total INA450 SPOT												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For INA450									0.00	0
INA451 On 17/12/2014 Spot Bond			6.25000	99.88028	6.25000	99.77789			0.00	0
Total INA451 SPOT									0.00	0
Total For INA451									0.00	0
INA502 On 06/01/2015 Spot Bond			6.35000	99.53247	6.35000	99.42917			0.00	0
Total INA502 SPOT									0.00	0
Total For INA502									0.00	0
INA503 On 13/01/2015 Spot Bond			6.40000	99.40737	6.40000	99.30352		17,920,000,000,000.00	2,800,000,000	700
Total INA503 SPOT								17,920,000,000,000.00	2,800,000,000	700
Total For INA503								17,920,000,000,000.00	2,800,000,000	700
INA504 On 20/01/2015 Spot Bond			6.40000	99.28623	6.40000	99.18263			0.00	0
Total INA504 SPOT									0.00	0
Total For INA504									0.00	0
INA505 On 27/01/2015 Spot Bond			6.40000	99.16538	6.40000	99.06203			0.00	0
Total INA505 SPOT									0.00	0
Total For INA505									0.00	0
INA506 On 03/02/2015 Spot Bond			6.40000	99.04483	6.40000	98.94173			0.00	0
Total INA506 SPOT									0.00	0
Total For INA506									0.00	0
INA507 On 10/02/2015 Spot Bond			6.45000	98.91626	6.45000	98.81262			0.00	0
Total INA507 SPOT									0.00	0
Total For INA507									0.00	0
INA508 On 17/02/2015 Spot Bond			6.45000	98.79537	6.45000	98.69199			0.00	0
Total INA508 SPOT									0.00	0
Total For INA508									0.00	0
INA509 On 24/02/2015 Spot Bond			6.45000	98.67478	6.45000	98.57166			0.00	0
Total INA509 SPOT									0.00	0
Total For INA509									0.00	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.81010			0.00	0
Total ING114 SPOT									0.00	0
Total For ING114									0.00	0
ING115 On 31/03/2016 Spot Bond			10.81250	103.56197	10.81250	103.13926			0.00	0
Total ING115 SPOT									0.00	0
Total For ING115									0.00	0
ING116 On 31/03/2016 Spot Bond			10.81250	102.30665	10.81250	102.23089			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total ING116 SPOT									0.00	0
Total For ING116									0.00	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.87632			0.00	0
Total ING132 SPOT									0.00	0
Total For ING132									0.00	0
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	99.97265			0.00	0
Total ING135 SPOT									0.00	0
Total For ING135									0.00	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.84048			0.00	0
Total ING138 SPOT									0.00	0
Total For ING138									0.00	0
ING153 On 03/04/2017 Spot Bond			6.50000	101.20214	6.50000	101.18436			0.00	0
Total ING153 SPOT									0.00	0
Total For ING153									0.00	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.89418			0.00	0
Total ING161 SPOT									0.00	0
Total For ING161									0.00	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	95.47915			0.00	0
Total ING196 SPOT									0.00	0
Total For ING196									0.00	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	99.87796			0.00	0
Total ING204 SPOT									0.00	0
Total For ING204									0.00	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	101.09300			0.00	0
Total ING211 SPOT									0.00	0
Total For ING211									0.00	0
ING211 On 25/11/2020 Spot Bond			10.00000	104.76500	10.00000	104.73700			0.00	0
Total ING211/JIBAR SPOT									0.00	0
Total For ING211/JIBAR									0.00	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.81984			0.00	0
Total ING228 SPOT									0.00	0
Total For ING228									0.00	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.09961			0.00	0
Total ING232 SPOT									0.00	0
Total For ING232									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	101.41599			0.00	0
Total ING235 SPOT									0.00	0
Total For ING235									0.00	0
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	101.39546			0.00	0
Total ING236 SPOT									0.00	0
Total For ING236									0.00	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.64557			0.00	0
Total ING241 SPOT									0.00	0
Total For ING241									0.00	0
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	100.52314			0.00	0
Total ING242 SPOT									0.00	0
Total For ING242									0.00	0
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	100.38818			0.00	0
Total ING243 SPOT									0.00	0
Total For ING243									0.00	0
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	100.38392			0.00	0
Total ING244 SPOT									0.00	0
Total For ING244									0.00	0
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	96.25020			0.00	0
Total ING251 SPOT									0.00	0
Total For ING251									0.00	0
ING257 On 22/12/2014 Spot Bond				100.00000	0.00000	102.95887			0.00	0
Total ING257 SPOT									0.00	0
Total For ING257									0.00	0
ING263 On 15/01/2015 Spot Bond				100.00000	0.00000	100.97963			0.00	0
Total ING263 SPOT									0.00	0
Total For ING263									0.00	0
ING270 On 18/03/2015 Spot Bond				100.00000	0.00000	101.55014			0.00	0
Total ING270 SPOT									0.00	0
Total For ING270									0.00	0
ING273 On 28/02/2015 Spot Bond				100.00000	0.00000	105.26943			0.00	0
Total ING273 SPOT									0.00	0
Total For ING273									0.00	0
ING274 On 28/05/2015 Spot Bond				100.00000	0.00000	103.50205			0.00	0
Total ING274 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For ING274									0.00	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	101.91569			0.00	0
Total ING89 SPOT									0.00	0
Total For ING89									0.00	0
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	104.15274			0.00	0
Total INGR04 SPOT									0.00	0
Total For INGR04									0.00	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.76801			0.00	0
Total INLV01 SPOT									0.00	0
Total For INLV01									0.00	0
IP272U On 13/01/2015 Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0
Total IP272U SPOT									0.00	0
Total For IP272U									0.00	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	101.30909			0.00	0
Total IPF01 SPOT									0.00	0
Total For IPF01									0.00	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	104.76500	10.00000	104.73700			0.00	0
Total IPF01/JIBAR SPOT									0.00	0
Total For IPF01/JIBAR									0.00	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	101.19789			0.00	0
Total IPF02 SPOT									0.00	0
Total For IPF02									0.00	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.21339			0.00	0
Total IPF03 SPOT									0.00	0
Total For IPF03									0.00	0
IPF06 On 13/04/2017 Spot Bond			8.42000	102.17486	8.42000	102.15171			0.00	0
Total IPF06 SPOT									0.00	0
Total For IPF06									0.00	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.43389			0.00	0
Total IPF07 SPOT									0.00	0
Total For IPF07									0.00	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.46780			0.00	0
Total IPF08 SPOT									0.00	0
Total For IPF08									0.00	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.49043			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total IPF09 SPOT									0.00	0
Total For IPF09									0.00	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	101.12610			0.00	0
Total IPF10 SPOT									0.00	0
Total For IPF10									0.00	0
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	101.18301			0.00	0
Total IPF11 SPOT									0.00	0
Total For IPF11									0.00	0
IPFC03 On 15/01/2015 Spot Bond				100.00000	0.00000	102.30441			0.00	0
Total IPFC03 SPOT									0.00	0
Total For IPFC03									0.00	0
IPL10 On 20/05/2021 Spot Bond			9.20000	101.32029	9.20000	101.29511			0.00	0 1,850
Total IPL10 SPOT									0.00	0 1,850
Total For IPL10									0.00	0 1,850
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.78316			0.00	0
Total IPL5 SPOT									0.00	0
Total For IPL5									0.00	0
IPL6 On 28/09/2017 Spot Bond			8.30500	105.56507	8.30500	105.54134			0.00	0 2,206
Total IPL6 SPOT									0.00	0 2,206
Total For IPL6									0.00	0 2,206
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.33496			0.00	0
Total IPL7 SPOT									0.00	0
Total For IPL7									0.00	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.29279			0.00	0
Total IPL8 SPOT									0.00	0
Total For IPL8									0.00	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.70258			0.00	0
Total IPL9 SPOT									0.00	0
Total For IPL9									0.00	0
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	101.90869			0.00	0
Total IV013 SPOT									0.00	0
Total For IV013									0.00	0
IV014 On 22/06/2015 Spot Bond			8.40500	106.01279	8.40500	105.98894			0.00	0
Total IV014 SPOT									0.00	0
Total For IV014									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	103.48519			0.00	0
Total IV015 SPOT									0.00	0
Total For IV015									0.00	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.02261			0.00	0
Total IV016 SPOT									0.00	0
Total For IV016									0.00	0
IV017 On 31/01/2022 Spot Bond			3.28000	97.63417	3.28000	126.92394			0.00	0
Total IV017 SPOT									0.00	0
Total For IV017									0.00	0
IV019 On 31/03/2028 Spot Bond			3.57000	142.25464	3.57000	142.24082			0.00	0
Total IV019 SPOT									0.00	0
Total For IV019									0.00	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.61272			0.00	0
Total IV022 SPOT									0.00	0
Total For IV022									0.00	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.34541			0.00	0
Total IV023 SPOT									0.00	0
Total For IV023									0.00	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.27103			0.00	0
Total IV024 SPOT									0.00	0
Total For IV024									0.00	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	99.93369			0.00	0
Total IV025 SPOT									0.00	0
Total For IV025									0.00	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	101.68143			0.00	0
Total IV026 SPOT									0.00	0
Total For IV026									0.00	0
IV030 On 31/01/2025 Spot Bond			3.69000	98.35766	3.69000	99.20666			0.00	0
Total IV030 SPOT									0.00	0
Total For IV030									0.00	0
IV030A On 31/01/2025 Spot Bond			3.69000	98.27566	3.69000	105.46706			0.00	0
Total IV030A SPOT									0.00	0
Total For IV030A									0.00	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	99.95342			0.00	0
Total IV031 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For IV031									0.00	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.62309			0.00	0 510
Total IV032 SPOT									0.00	0 510
Total For IV032									0.00	0 510
IV08 On 30/04/2018 Spot Bond			9.94000	112.18774	9.94000	112.15768			0.00	0 2
Total IV08 SPOT									0.00	0 2
Total For IV08									0.00	0 2
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.22261			0.00	0
Total IV09 SPOT									0.00	0
Total For IV09									0.00	0
IV19A On 31/03/2028 Spot Bond			3.67000	140.70827	3.67000	140.69422			0.00	0
Total IV19A SPOT									0.00	0
Total For IV19A									0.00	0
IVA450 On 11/12/2014 Spot Bond			6.25000	99.98288	6.25000	99.88028			0.00	0
Total IVA450 SPOT									0.00	0
Total For IVA450									0.00	0
IVA502 On 08/01/2015 Spot Bond			6.35000	99.49801	6.35000	99.39478			0.00	0
Total IVA502 SPOT									0.00	0
Total For IVA502									0.00	0
IVA503 On 15/01/2015 Spot Bond			6.40000	99.37273	6.40000	99.26895			0.00	0
Total IVA503 SPOT									0.00	0
Total For IVA503									0.00	0
IVA504 On 22/01/2015 Spot Bond			6.40000	99.25167	6.40000	99.14814			0.00	0
Total IVA504 SPOT									0.00	0
Total For IVA504									0.00	0
IVA505 On 22/01/2015 Spot Bond			6.40000	99.25167	6.40000	99.02763			0.00	0
Total IVA505 SPOT									0.00	0
Total For IVA505									0.00	0
IVA506 On 05/02/2015 Spot Bond			6.40000	99.01044	6.40000	98.90741			0.00	0
Total IVA506 SPOT									0.00	0
Total For IVA506									0.00	0
IVA507 On 12/02/2015 Spot Bond			6.45000	98.88169	6.45000	98.77813			0.00	0
Total IVA507 SPOT									0.00	0
Total For IVA507									0.00	0
IVA508 On 19/02/2015 Spot Bond			6.45000	98.76089	6.45000	98.65758			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total IVA508 SPOT									0.00	0
Total For IVA508									0.00	0
IVA509 On 26/02/2015 Spot Bond			6.45000	98.64038	6.45000	98.53733			0.00	0
Total IVA509 SPOT									0.00	0
Total For IVA509									0.00	0
IVA510 On 05/03/2015 Spot Bond			6.45000	98.52017	6.45000	98.41737			0.00	0
Total IVA510 SPOT									0.00	0
Total For IVA510									0.00	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.60476			0.00	0
Total IVC002 SPOT									0.00	0
Total For IVC002									0.00	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	101.43116			0.00	0
Total IVC005 SPOT									0.00	0
Total For IVC005									0.00	0
IVC005 On 25/11/2020 Spot Bond			10.00000	104.76500	10.00000	104.73700			0.00	0
Total IVC005/JIBAR SPOT									0.00	0
Total For IVC005/JIBAR									0.00	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	101.16355			0.00	0
Total IVC006 SPOT									0.00	0
Total For IVC006									0.00	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	101.27397			0.00	0
Total IVC007 SPOT									0.00	0
Total For IVC007									0.00	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.37173			0.00	0
Total IVC014 SPOT									0.00	0
Total For IVC014									0.00	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.33420			0.00	0
Total IVC015 SPOT									0.00	0
Total For IVC015									0.00	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.16478			0.00	0
Total IVC016 SPOT									0.00	0
Total For IVC016									0.00	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.19802			0.00	0
Total IVC017 SPOT									0.00	0
Total For IVC017									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	101.20577			0.00	0
Total IVC018 SPOT									0.00	0
Total For IVC018									0.00	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.22128			0.00	0
Total IVC019 SPOT									0.00	0
Total For IVC019									0.00	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	101.15149			0.00	0
Total IVC020 SPOT									0.00	0
Total For IVC020									0.00	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.05865			0.00	0
Total IVC021 SPOT									0.00	0
Total For IVC021									0.00	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.86291			0.00	0
Total IVC022 SPOT									0.00	0
Total For IVC022									0.00	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.72547			0.00	0
Total IVC023 SPOT									0.00	0
Total For IVC023									0.00	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.45181			0.00	0
Total IVC024 SPOT									0.00	0
Total For IVC024									0.00	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.24816			0.00	0
Total IVC025 SPOT									0.00	0
Total For IVC025									0.00	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.24571			0.00	0
Total IVC026 SPOT									0.00	0
Total For IVC026									0.00	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.44446			0.00	0
Total IVC027 SPOT									0.00	0
Total For IVC027									0.00	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	101.14010			0.00	0
Total IVC028 SPOT									0.00	0
Total For IVC028									0.00	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.93619			0.00	0
Total IVC029 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For IVC029									0.00	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	100.77398			0.00	0
Total IVC030 SPOT									0.00	0
Total For IVC030									0.00	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.60369			0.00	0
Total IVC032 SPOT									0.00	0
Total For IVC032									0.00	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.49539			0.00	0
Total IVC033 SPOT									0.00	0
Total For IVC033									0.00	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.53356			0.00	0
Total IVC034 SPOT									0.00	0
Total For IVC034									0.00	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	101.53356			0.00	0
Total IVC035 SPOT									0.00	0
Total For IVC035									0.00	0
IVC036 On 16/07/2019 Spot Bond			8.66000	105.04805	8.66000	106.02011			0.00	0
Total IVC036 SPOT									0.00	0
Total For IVC036									0.00	0
IVC037 On 16/07/2019 Spot Bond			100.00000	14.91600	100.00000	14.85991			0.00	0
Total IVC037 SPOT									0.00	0
Total For IVC037									0.00	0
IVC038 On 16/07/2019 Spot Bond			100.00000	11.88310	100.00000	11.83084			0.00	0
Total IVC038 SPOT									0.00	0
Total For IVC038									0.00	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	101.03495			0.00	0
Total IVC039 SPOT									0.00	0
Total For IVC039									0.00	0
IVC040 On 24/07/2021 Spot Bond			8.82000	104.92476	8.82000	106.10419			0.00	0
Total IVC040 SPOT									0.00	0
Total For IVC040									0.00	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.87942			0.00	0
Total IVC041 SPOT									0.00	0
Total For IVC041									0.00	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	100.51190			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total IVC042 SPOT									0.00	0
Total For IVC042									0.00	0
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	99.89130			0.00	0
Total IVC043 SPOT									0.00	0
Total For IVC043									0.00	0
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	102.39628			0.00	0
Total IVC044 SPOT									0.00	0
Total For IVC044									0.00	0
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	100.89867			0.00	0
Total IVC045 SPOT									0.00	0
Total For IVC045									0.00	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	102.11068			0.00	0
Total IVC046 SPOT									0.00	0
Total For IVC046									0.00	0
IVC047 On 27/10/2015 Spot Bond			7.20500	105.81815	7.20500	101.10269			0.00	0
Total IVC047 SPOT									0.00	0
Total For IVC047									0.00	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.73455			0.00	0
Total IVC048 SPOT									0.00	0
Total For IVC048									0.00	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.39473			0.00	0
Total IVC049 SPOT									0.00	0
Total For IVC049									0.00	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.12961			0.00	0
Total IVC050 SPOT									0.00	0
Total For IVC050									0.00	0
IVF57U On 12/02/2015 Spot Bond			100.00000	86.37908	100.00000	86.17819			0.00	0
Total IVF57U SPOT									0.00	0
Total For IVF57U									0.00	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.87226			0.00	0
Total JDG01 SPOT									0.00	0
Total For JDG01									0.00	0
JDG02U On 22/01/2015 Spot Bond			100.00000	90.87673	100.00000	90.65453			0.00	0
Total JDG02U SPOT									0.00	0
Total For JDG02U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.91749			0.00	0
Total JDG03 SPOT									0.00	0
Total For JDG03									0.00	0
JDG03U On 21/02/2016 Spot Bond			100.00000	34.31342	100.00000	34.23029			0.00	0
Total JDG03U SPOT									0.00	0
Total For JDG03U									0.00	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.60430			0.00	0
Total JDG04 SPOT									0.00	0
Total For JDG04									0.00	0
JDG09U On 29/01/2015 Spot Bond			100.00000	89.32056	100.00000	89.10585			0.00	0
Total JDG09U SPOT									0.00	0
Total For JDG09U									0.00	0
JDG10U On 29/01/2015 Spot Bond			100.00000	94.09084	100.00000	93.86466			0.00	0
Total JDG10U SPOT									0.00	0
Total For JDG10U									0.00	0
JDG11U On 04/02/2015 Spot Bond			100.00000	88.14512	100.00000	87.93624			0.00	0
Total JDG11U SPOT									0.00	0
Total For JDG11U									0.00	0
JDG12U On 18/03/2015 Spot Bond			100.00000	97.84947	100.00000	97.58714			0.00	0
Total JDG12U SPOT									0.00	0
Total For JDG12U									0.00	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	99.87931			0.00	0
Total KAP001 SPOT									0.00	0
Total For KAP001									0.00	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	99.87466			0.00	0
Total KAP002 SPOT									0.00	0
Total For KAP002									0.00	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.02184			0.00	0
Total KAP003 SPOT									0.00	0
Total For KAP003									0.00	0
KCF03U On 30/10/2015 Spot Bond			100.00000	56.55332	100.00000	56.41632			0.00	0
Total KCF03U SPOT									0.00	0
Total For KCF03U									0.00	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	102.36093			0.00	0
Total KSB007 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For KSB007									0.00	0
KSB007 On 01/11/2017 Spot Bond				100.00000	0.00000	100.92862			0.00	0
Total KSB008 SPOT									0.00	0
Total For KSB008									0.00	0
KW01 On 31/10/2027 Spot Bond			8.11000	144.07669	8.11000	144.04506			0.00	0
Total KW01 SPOT									0.00	0
Total For KW01									0.00	0
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	101.70273			0.00	0
Total LBK02 SPOT									0.00	0
Total For LBK02									0.00	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.60814			0.00	0
Total LBK03 SPOT									0.00	0
Total For LBK03									0.00	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.80385			0.00	0
Total LBK05 SPOT									0.00	0
Total For LBK05									0.00	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.18219			0.00	0
Total LBK06 SPOT									0.00	0
Total For LBK06									0.00	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	99.72414			0.00	0
Total LBK07 SPOT									0.00	0
Total For LBK07									0.00	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.59562			0.00	0
Total LBK08 SPOT									0.00	0
Total For LBK08									0.00	0
LBK11 On 28/11/2019 Spot Bond			9.74500	104.82893	9.74500	99.80253			0.00	0
Total LBK11 SPOT									0.00	0
Total For LBK11									0.00	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.82332			0.00	0
Total LEW01 SPOT									0.00	0
Total For LEW01									0.00	0
LGL02 On 13/08/2017 Spot Bond			8.41500	100.70934	8.41500	100.68679			0.00	0
Total LGL02 SPOT									0.00	0
Total For LGL02									0.00	0
LGL03 On 03/04/2018 Spot Bond			8.46500	75.98089	8.46500	99.04529			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total LGL03 SPOT									0.00	0
Total For LGL03									0.00	0
LGL04 On 14/08/2020 Spot Bond			8.92500	103.96708	8.92500	103.94242			0.00	0 754
Total LGL04 SPOT									0.00	0 754
Total For LGL04									0.00	0 754
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	99.82728			0.00	0
Total LHL01 SPOT									0.00	0
Total For LHL01									0.00	0
LHL02 On 13/12/2015 Spot Bond			9.72500	100.82971	9.72500	100.80356			0.00	0 1,040
Total LHL02 SPOT									0.00	0 1,040
Total For LHL02									0.00	0 1,040
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	99.81138			0.00	0
Total LHL03 SPOT									0.00	0
Total For LHL03									0.00	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.41620			0.00	0
Total LOM01 SPOT									0.00	0
Total For LOM01									0.00	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.31183			0.00	0
Total LRFA1 SPOT									0.00	0
Total For LRFA1									0.00	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.45914			0.00	0
Total LRFB1 SPOT									0.00	0
Total For LRFB1									0.00	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.63554			0.00	0
Total LRFC1 SPOT									0.00	0
Total For LRFC1									0.00	0
MAQ05 On 08/12/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total MAQ058 SPOT									0.00	0
Total For MAQ058									0.00	0
MAQ05 On 09/01/2015 Spot Bond				100.00000	0.00000	99.46413			0.00	0
Total MAQ059 SPOT									0.00	0
Total For MAQ059									0.00	0
MAQ06 On 09/04/2015 Spot Bond				100.00000	0.00000	101.07054			0.00	0
Total MAQ060 SPOT									0.00	0
Total For MAQ060									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
MAQ06 On 05/02/2015 Spot Bond				100.00000	0.00000	98.99757			0.00	0
Total MAQ061 SPOT									0.00	0
Total For MAQ061									0.00	0
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	100.47440			0.00	0
Total MAQ062 SPOT									0.00	0
Total For MAQ062									0.00	0
MAQ06 On 13/02/2015 Spot Bond				100.00000	0.00000	99.62538			0.00	0
Total MAQ063 SPOT									0.00	0
Total For MAQ063									0.00	0
MAQ06 On 09/03/2015 Spot Bond			100.00000	50.86310	100.00000	100.00000		500,000,000,000,000.00	15,000,000,000	15,000
Total MAQ064 SPOT								10,000,000,000,000.00	15,000,000,000	15,000
Total For MAQ064								10,000,000,000,000.00	15,000,000,000	15,000
MAQ08 On 11/12/2014 Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0
Total MAQ08U SPOT									0.00	0
Total For MAQ08U									0.00	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.80271			0.00	0
Total MAQ0A1 SPOT									0.00	0
Total For MAQ0A1									0.00	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.81586			0.00	0
Total MAQ0A2 SPOT									0.00	0
Total For MAQ0A2									0.00	0
MAQ12 On 12/12/2014 Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0
Total MAQ12U SPOT									0.00	0
Total For MAQ12U									0.00	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.93464			0.00	0
Total MAQN01 SPOT									0.00	0
Total For MAQN01									0.00	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	101.17250			0.00	0
Total MBF028 SPOT									0.00	0
Total For MBF028									0.00	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	101.71013			0.00	0
Total MBF029 SPOT									0.00	0
Total For MBF029									0.00	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	102.30658			0.00	0
Total MBF030 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For MBF030									0.00	0
MBF03: On 28/03/2016 Spot Bond				100.00000	0.00000	101.61916			0.00	0
Total MBF033 SPOT									0.00	0
Total For MBF033									0.00	0
MBF03: On 10/12/2016 Spot Bond				100.00000	0.00000	100.21200			0.00	0
Total MBF035 SPOT									0.00	0
Total For MBF035									0.00	0
MBF03: On 11/11/2016 Spot Bond				100.00000	0.00000	100.53420			0.00	0
Total MBF037 SPOT									0.00	0
Total For MBF037									0.00	0
MBF03: On 15/04/2015 Spot Bond				100.00000	0.00000	100.99910			0.00	0
Total MBF038 SPOT									0.00	0
Total For MBF038									0.00	0
MBF03: On 17/04/2017 Spot Bond				100.00000	0.00000	101.13516			0.00	0
Total MBF039 SPOT									0.00	0
Total For MBF039									0.00	0
MBF04: On 06/08/2015 Spot Bond				100.00000	0.00000	100.61319			0.00	0
Total MBF040 SPOT									0.00	0
Total For MBF040									0.00	0
MBF04: On 07/08/2016 Spot Bond				100.00000	0.00000	100.61738			0.00	0
Total MBF041 SPOT									0.00	0
Total For MBF041									0.00	0
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	100.63128			0.00	0
Total MBF042 SPOT									0.00	0
Total For MBF042									0.00	0
MBF04: On 08/12/2015 Spot Bond			100.00000	35.63177	100.00000	35.35534			0.00	0
Total MBF043 SPOT									0.00	0
Total For MBF043									0.00	0
MBP23 On 13/02/2015 Spot Bond			100.00000	86.36409	100.00000	86.16371			0.00	0
Total MBP23U SPOT									0.00	0
Total For MBP23U									0.00	0
MBP24 On 22/03/2016 Spot Bond			100.00000	39.77229	100.00000	39.67488			0.00	0
Total MBP24U SPOT									0.00	0
Total For MBP24U									0.00	0
MBP25 On 22/03/2015 Spot Bond			100.00000	96.80851	100.00000	96.55172			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total MBP25U SPOT									0.00	0
Total For MBP25U									0.00	0
MBP29 On 23/09/2017 Spot Bond			100.00000	19.94362	100.00000	19.85592			0.00	0
Total MBP29U SPOT									0.00	0
Total For MBP29U									0.00	0
MBP30 On 24/10/2017 Spot Bond			100.00000	18.92013	100.00000	25.95313			0.00	0
Total MBP30U SPOT									0.00	0
Total For MBP30U									0.00	0
MBP31 On 24/10/2017 Spot Bond			100.00000	18.99948	100.00000	26.12188			0.00	0
Total MBP31U SPOT									0.00	0
Total For MBP31U									0.00	0
MBP32 On 10/11/2017 Spot Bond			100.00000	23.15534	100.00000	22.98155			0.00	0
Total MBP32U SPOT									0.00	0
Total For MBP32U									0.00	0
MBSA0 On 16/04/2019 Spot Bond			8.32000	103.91088	8.32000	103.88760			0.00	0 58
Total MBSA01 SPOT									0.00	0 585
Total For MBSA01									0.00	0 585
MBSA0 On 15/04/2019 Spot Bond			8.34000	103.37565	8.34000	103.35245			0.00	0 7
Total MBSA02 SPOT									0.00	0 7
Total For MBSA02									0.00	0 7
MBSA0 On 09/06/2015 Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0
Total MBSA03 SPOT									0.00	0
Total For MBSA03									0.00	0
MCB3M On 13/12/2014 Spot Bond				100.00000	0.00000	99.87437			0.00	0
Total MCB3M SPOT									0.00	0
Total For MCB3M									0.00	0
MCB5M On 13/12/2014 Spot Bond				100.00000	0.00000	99.88324			0.00	0
Total MCB5M SPOT									0.00	0
Total For MCB5M									0.00	0
MCB6M On 13/01/2015 Spot Bond				100.00000	0.00000	101.12035			0.00	0
Total MCB6M SPOT									0.00	0
Total For MCB6M									0.00	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.30187			0.00	0
Total MEFSA3 SPOT									0.00	0
Total For MEFSA3									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	103.15826			0.00	0
Total MEFSA4 SPOT									0.00	0
Total For MEFSA4									0.00	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	103.30519			0.00	0
Total MEFSA6 SPOT									0.00	0
Total For MEFSA6									0.00	0
MEFSB On 05/10/2016 Spot Bond			7.55000	103.27609	7.55000	103.25507			0.00	0
Total MEFSB3 SPOT									0.00	0
Total For MEFSB3									0.00	0
MEFSB On 05/01/2019 Spot Bond			8.31000	107.49513	8.31000	107.47135			0.00	0
Total MEFSB4 SPOT									0.00	0
Total For MEFSB4									0.00	0
MEFSB On 05/01/2022 Spot Bond			9.07500	109.08638	9.07500	109.06007			0.00	0
Total MEFSB5 SPOT									0.00	0
Total For MEFSB5									0.00	0
MET01 On 15/12/2014 Spot Bond			6.19000	99.91528	6.19000	99.89835			0.00	0 800
Total MET01 SPOT									0.00	0 800
Total For MET01									0.00	0 800
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.53575			0.00	0
Total MFS1A1 SPOT									0.00	0
Total For MFS1A1									0.00	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.58905			0.00	0
Total MFS1A2 SPOT									0.00	0
Total For MFS1A2									0.00	0
MFS1B On 20/09/2019 Spot Bond			9.09500	106.52553	9.09500	106.68707			0.00	0
Total MFS1B SPOT									0.00	0
Total For MFS1B									0.00	0
MGL01 On 15/09/2015 Spot Bond			7.37500	102.81962	7.37500	102.79905			0.00	0 2,471
Total MGL01 SPOT									0.00	0 2,471
Total For MGL01									0.00	0 2,471
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.23381			0.00	0
Total MIIL01 SPOT									0.00	0
Total For MIIL01									0.00	0
MIIL02 On 31/05/2017 Spot Bond			8.47500	100.91530	8.47500	100.89230			0.00	0
Total MIIL02 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For MIIL02									0.00	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	99.84460			0.00	0
Total MMIG01 SPOT									0.00	0
Total For MMIG01									0.00	0
MMIG0 On 17/03/2026 Spot Bond			8.95000	110.12119	8.95000	107.54384			0.00	0 43
Total MMIG02 SPOT									0.00	0 431
Total For MMIG02									0.00	0 431
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.18287			0.00	0
Total MMIG03 SPOT									0.00	0
Total For MMIG03									0.00	0
MMS01 On 10/12/2016 Spot Bond			100.00000	20.97152	100.00000	16.73613			0.00	0
Total MMS01U SPOT									0.00	0
Total For MMS01U									0.00	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.47646			0.00	0
Total MQB01 SPOT									0.00	0
Total For MQB01									0.00	0
MQB02 On 31/05/2017 Spot Bond			8.17500	100.91022	8.17500	100.88801			0.00	0 14
Total MQB02 SPOT									0.00	0 143
Total For MQB02									0.00	0 143
MTN03 On 13/07/2015 Spot Bond			7.32500	104.96159	7.32500	104.94106			0.00	0
Total MTN03 SPOT									0.00	0
Total For MTN03									0.00	0
MTN04 On 13/07/2017 Spot Bond			8.16500	108.62268	8.16500	108.59906			0.00	0 51
Total MTN04 SPOT									0.00	0 512
Total For MTN04									0.00	0 512
N4A211 On 14/08/2020 Spot Bond			100.89771	6.47932	100.89771	6.46349			0.00	0
Total N4A211 SPOT									0.00	0
Total For N4A211									0.00	0
N4A302 On 14/08/2020 Spot Bond			100.61875	6.56510	100.61875	6.54911			0.00	0
Total N4A302 SPOT									0.00	0
Total For N4A302									0.00	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total N4A305 SPOT									0.00	0
Total For N4A305									0.00	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total N4A308 SPOT									0.00	0
Total For N4A308									0.00	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total N4A311 SPOT									0.00	0
Total For N4A311									0.00	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total N4A405 SPOT									0.00	0
Total For N4A405									0.00	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total N4A408 SPOT									0.00	0
Total For N4A408									0.00	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total N4A411 SPOT									0.00	0
Total For N4A411									0.00	0
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	100.51170			0.00	0
Total N4A502 SPOT									0.00	0
Total For N4A502									0.00	0
N4B508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.55243			0.00	0
Total N4B508 SPOT									0.00	0
Total For N4B508									0.00	0
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.59967			0.00	0
Total N4C508 SPOT									0.00	0
Total For N4C508									0.00	0
N4D68U On 14/08/2020 Spot Bond			100.00000	0.62872	100.00000	0.62720			0.00	0
Total N4D68U SPOT									0.00	0
Total For N4D68U									0.00	0
N4E68U On 14/08/2020 Spot Bond			100.00000	0.62872	100.00000	0.62720			0.00	0
Total N4E68U SPOT									0.00	0
Total For N4E68U									0.00	0
NAM01 On 19/11/2022 Spot Bond			8.54000	98.87922	8.54000	98.85638			0.00	0
Total NAM01 SPOT									0.00	0
Total For NAM01									0.00	0
NBK10A On 25/07/2016 Spot Bond			7.59000	101.55768	7.59000	101.53712			0.00	0
Total NBK10A SPOT									0.00	0
Total For NBK10A									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
NBK11/ On 28/11/2020 Spot Bond			8.61500	101.68995	8.61500	101.66626			0.00	0	35
Total NBK11A SPOT									0.00	0	35
Total For NBK11A									0.00	0	35
NBK12/ On 19/03/2021 Spot Bond			8.40000	106.80509	8.40000	106.78082			0.00	0	
Total NBK12A SPOT									0.00	0	
Total For NBK12A									0.00	0	
NBK12I On 20/02/2015 Spot Bond				100.00000	0.00000	100.39004			0.00	0	
Total NBK12B SPOT									0.00	0	
Total For NBK12B									0.00	0	
NBK13/ On 19/03/2024 Spot Bond			8.87500	107.50575	8.87500	107.47996			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.47939			0.00	0	20
Total NBK13B SPOT									0.00	0	20
Total For NBK13B									0.00	0	20
NBK14/ On 26/06/2021 Spot Bond			8.76000	106.85169	8.76000	106.72593			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	100.40673			0.00	0	
Total NBK14B SPOT									0.00	0	
Total For NBK14B									0.00	0	
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.54242			0.00	0	
Total NBK15B SPOT									0.00	0	
Total For NBK15B									0.00	0	
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.04679			0.00	0	
Total NBK16B SPOT									0.00	0	
Total For NBK16B									0.00	0	
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.34413			0.00	0	
Total NBK17B SPOT									0.00	0	
Total For NBK17B									0.00	0	
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.49186			0.00	0	15
Total NBK18B SPOT									0.00	0	15
Total For NBK18B									0.00	0	15
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.43881			0.00	0	
Total NBK19B SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For NBK19B									0.00	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	101.52397			0.00	0
Total NBK20B SPOT									0.00	0
Total For NBK20B									0.00	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.52834			0.00	0
Total NBK21B SPOT									0.00	0
Total For NBK21B									0.00	0
NBK2A On 15/09/2015 Spot Bond			7.19500	104.92961	7.19500	104.90913		221,606,000,000,000.00	30,800,000,000	16,192
Total NBK2A SPOT								21,606,000,000,000.00	30,800,000,000	16,192
Total For NBK2A								21,606,000,000,000.00	30,800,000,000	16,192
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.94688			0.00	0
Total NBK2B SPOT									0.00	0
Total For NBK2B									0.00	0
NBK3A On 09/09/2019 Spot Bond			8.14000	115.45188	8.14000	115.42644			0.00	0 1,549
Total NBK3A SPOT									0.00	0 1,549
Total For NBK3A									0.00	0 1,549
NBK4 On 28/10/2024 Spot Bond			10.28500	38.00531	10.28500	37.99512			0.00	0
Total NBK4 SPOT									0.00	0
Total For NBK4									0.00	0
NBK6A On 19/04/2015 Spot Bond			7.12500	102.24535	7.12500	102.22589		2,137,500,000,000.00	300,000,000	930
Total NBK6A SPOT								2,137,500,000,000.00	300,000,000	930
Total For NBK6A								2,137,500,000,000.00	300,000,000	930
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.25617			0.00	0
Total NBK6B SPOT									0.00	0
Total For NBK6B									0.00	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.13312			0.00	0
Total NBK7B SPOT									0.00	0
Total For NBK7B									0.00	0
NBK9A On 23/03/2016 Spot Bond			7.52000	104.20921	7.52000	104.18796			0.00	0 1,881
Total NBK9A SPOT									0.00	0 1,881
Total For NBK9A									0.00	0 1,881
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.56920			0.00	0
Total NBK9B SPOT									0.00	0
Total For NBK9B									0.00	0
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	100.56376			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total NCLN48 SPOT									0.00	0
Total For NCLN48									0.00	0
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	102.12681			0.00	0
Total NCLN54 SPOT									0.00	0
Total For NCLN54									0.00	0
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	101.40531			0.00	0
Total NCLN55 SPOT									0.00	0
Total For NCLN55									0.00	0
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	101.22800			0.00	0
Total NCLN56 SPOT									0.00	0
Total For NCLN56									0.00	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	100.17341			0.00	0
Total NCLN58 SPOT									0.00	0
Total For NCLN58									0.00	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	93.42152			0.00	0
Total NCLN61 SPOT									0.00	0
Total For NCLN61									0.00	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	100.14439			0.00	0
Total NCLN62 SPOT									0.00	0
Total For NCLN62									0.00	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total NCLN63 SPOT									0.00	0
Total For NCLN63									0.00	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.91693			0.00	0
Total NCLN64 SPOT									0.00	0
Total For NCLN64									0.00	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.87954			0.00	0
Total NCLN66 SPOT									0.00	0
Total For NCLN66									0.00	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	89.77724			0.00	0
Total NCLN69 SPOT									0.00	0
Total For NCLN69									0.00	0
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	101.45706			0.00	0
Total NCLN73 SPOT									0.00	0
Total For NCLN73									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NCLN7: On 15/08/2017 Spot Bond				100.00000	0.00000	100.48634			0.00	0
Total NCLN74 SPOT									0.00	0
Total For NCLN74									0.00	0
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	101.65831			0.00	0
Total NCLN75 SPOT									0.00	0
Total For NCLN75									0.00	0
NCLN7: On 20/09/2015 Spot Bond				100.00000	0.00000	101.57305			0.00	0
Total NCLN76 SPOT									0.00	0
Total For NCLN76									0.00	0
NCLN7: On 09/10/2017 Spot Bond				100.00000	0.00000	102.07786			0.00	0
Total NCLN77 SPOT									0.00	0
Total For NCLN77									0.00	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	101.52080			0.00	0
Total NCLN78 SPOT									0.00	0
Total For NCLN78									0.00	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	101.50744			0.00	0
Total NCLN79 SPOT									0.00	0
Total For NCLN79									0.00	0
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	101.50638			0.00	0
Total NCLN80 SPOT									0.00	0
Total For NCLN80									0.00	0
NCLN8: On 31/01/2017 Spot Bond				100.00000	0.00000	100.77985			0.00	0
Total NCLN81 SPOT									0.00	0
Total For NCLN81									0.00	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.73487			0.00	0
Total NCLN82 SPOT									0.00	0
Total For NCLN82									0.00	0
NCLN8: On 20/03/2024 Spot Bond			9.45500	108.90084	9.45500	109.55015			0.00	0
Total NCLN83 SPOT									0.00	0
Total For NCLN83									0.00	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.72425			0.00	0
Total NCLN84 SPOT									0.00	0
Total For NCLN84									0.00	0
NCLN8: On 20/03/2024 Spot Bond			9.49000	107.62114	9.49000	108.45886			0.00	0
Total NCLN85 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For NCLN85									0.00	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.73487			0.00	0
Total NCLN87 SPOT									0.00	0
Total For NCLN87									0.00	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	101.56059			0.00	0
Total NCLN88 SPOT									0.00	0
Total For NCLN88									0.00	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.60085			0.00	0
Total NCLN89 SPOT									0.00	0
Total For NCLN89									0.00	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.75187			0.00	0
Total NCLN90 SPOT									0.00	0
Total For NCLN90									0.00	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.77311			0.00	0
Total NCLN91 SPOT									0.00	0
Total For NCLN91									0.00	0
NED11 On 17/09/2015 Spot Bond			7.91500	104.33956	7.91500	104.31720			0.00	0
Total NED11 SPOT									0.00	0
Total For NED11									0.00	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.04523			0.00	0
Total NED13 SPOT									0.00	0
Total For NED13									0.00	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	102.01162			0.00	0
Total NED14 SPOT									0.00	0
Total For NED14									0.00	0
NED15 On 08/04/2024 Spot Bond			9.52000	107.09232	9.52000	107.55994			0.00	0
Total NED15 SPOT									0.00	0
Total For NED15									0.00	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	103.35051			0.00	0
Total NED16 SPOT									0.00	0
Total For NED16									0.00	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	101.34146			0.00	0
Total NED17 SPOT									0.00	0
Total For NED17									0.00	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.15533			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total NED9 SPOT									0.00	0
Total For NED9									0.00	0
NEDH1 On 20/11/2018 Spot Bond			11.56500	111.60543	11.56500	100.46695			0.00	0 1,649
Total NEDH1A SPOT									0.00	0 1,649
Total For NEDH1A									0.00	0 1,649
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	103.91586			0.00	0
Total NEDH1B SPOT									0.00	0
Total For NEDH1B									0.00	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.40014			0.00	0
Total NHM001 SPOT									0.00	0
Total For NHM001									0.00	0
NHM00 On 25/11/2020 Spot Bond			10.00000	104.76500	10.00000	104.73700			0.00	0
Total NHM001/JIBAR SPOT									0.00	0
Total For NHM001/JIBAR									0.00	0
NILB10 On 08/12/2016 Spot Bond			2.16000	168.41965	2.16000	168.40970			0.00	0
Total NILB10 SPOT									0.00	0
Total For NILB10									0.00	0
NILB11 On 31/01/2025 Spot Bond			2.60000	96.06499	2.60000	138.58656			0.00	0
Total NILB11 SPOT									0.00	0
Total For NILB11									0.00	0
NMP20 On 24/07/2020 Spot Bond			8.14500	108.86461	8.14500	108.84101			0.00	0
Total NMP20N SPOT									0.00	0
Total For NMP20N									0.00	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	99.98302			0.00	0
Total NPL08 SPOT									0.00	0
Total For NPL08									0.00	0
NQ1A1 On 22/05/2020 Spot Bond			8.77500	107.37870	8.77500	107.61187			0.00	0
Total NQ1A10 SPOT									0.00	0
Total For NQ1A10									0.00	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	100.30382			0.00	0
Total NQ1A11 SPOT									0.00	0
Total For NQ1A11									0.00	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.40430			0.00	0
Total NQ1A15 SPOT									0.00	0
Total For NQ1A15									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.28760			0.00	0
Total NQ1A16 SPOT									0.00	0
Total For NQ1A16									0.00	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.29778			0.00	0
Total NQ1A17 SPOT									0.00	0
Total For NQ1A17									0.00	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.29170			0.00	0
Total NQ1A18 SPOT									0.00	0
Total For NQ1A18									0.00	0
NQ1B1 On 22/05/2020 Spot Bond			8.97500	107.35438	8.97500	109.43822			0.00	0
Total NQ1B10 SPOT									0.00	0
Total For NQ1B10									0.00	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.29784			0.00	0
Total NQ1B14 SPOT									0.00	0
Total For NQ1B14									0.00	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.30387			0.00	0
Total NQ1B15 SPOT									0.00	0
Total For NQ1B15									0.00	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.29982			0.00	0
Total NQ1B16 SPOT									0.00	0
Total For NQ1B16									0.00	0
NQ1C1 On 22/05/2020 Spot Bond			9.17500	107.33029	9.17500	107.55687			0.00	0
Total NQ1C10 SPOT									0.00	0
Total For NQ1C10									0.00	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.31206			0.00	0
Total NQ1C14 SPOT									0.00	0
Total For NQ1C14									0.00	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.30792			0.00	0
Total NQ1C15 SPOT									0.00	0
Total For NQ1C15									0.00	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.30996			0.00	0
Total NQ1C16 SPOT									0.00	0
Total For NQ1C16									0.00	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.38467			0.00	0
Total NQF1D5 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For NQF1D5									0.00	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.36009			0.00	0
Total NQF1D6 SPOT									0.00	0
Total For NQF1D6									0.00	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.31603			0.00	0
Total NQF1D7 SPOT									0.00	0
Total For NQF1D7									0.00	0
NRA01: On 30/11/2018 Spot Bond			8.00000	114.55368	8.00000	114.52899			0.00	0 510
Total NRA018 SPOT									0.00	0 510
Total For NRA018									0.00	0 510
NRA02: On 31/10/2022 Spot Bond			8.80000	120.66263	8.80000	120.63392			0.00	0 376
Total NRA022 SPOT									0.00	0 376
Total For NRA022									0.00	0 376
NRA02: On 31/05/2023 Spot Bond			2.05500	173.10126	2.05500	173.09154			0.00	0 8,400
Total NRA023 SPOT									0.00	0 8,400
Total For NRA023									0.00	0 8,400
NRA02: On 30/11/2028 Spot Bond			9.55000	120.92324	9.55000	120.89224			0.00	0 2,926
Total NRA028 SPOT									0.00	0 2,926
Total For NRA028									0.00	0 2,926
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.48520			0.00	0
Total NTC12 SPOT									0.00	0
Total For NTC12									0.00	0
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total NTC13 SPOT									0.00	0
Total For NTC13									0.00	0
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	101.30019			0.00	0
Total NTC15 SPOT									0.00	0
Total For NTC15									0.00	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.69433			0.00	0
Total NTC16 SPOT									0.00	0
Total For NTC16									0.00	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.03919			0.00	0
Total NTC17 SPOT									0.00	0
Total For NTC17									0.00	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.24970			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total NTC18 SPOT									0.00	0
Total For NTC18									0.00	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	100.26474			0.00	0
Total NYT101 SPOT									0.00	0
Total For NYT101									0.00	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	100.32581			0.00	0
Total NYT102 SPOT									0.00	0
Total For NYT102									0.00	0
NYT13U On 28/05/2020 Spot Bond			100.00000	16.37765	100.00000	16.33797			0.00	0
Total NYT13U SPOT									0.00	0
Total For NYT13U									0.00	0
OCT1A On 18/10/2015 Spot Bond			100.00000	61.54209	100.00000	61.39301			0.00	0
Total OCT1A1 SPOT									0.00	0
Total For OCT1A1									0.00	0
OML01 On 27/10/2015 Spot Bond			7.21500	102.49136	7.21500	102.47140			0.00	0 7,862
Total OML01 SPOT									0.00	0 7,862
Total For OML01									0.00	0 7,862
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.27231			0.00	0
Total OML02 SPOT									0.00	0
Total For OML02									0.00	0
OML03 On 27/11/2024 Spot Bond			9.29500	104.93131	9.29500	100.14404			0.00	0
Total OML03 SPOT									0.00	0
Total For OML03									0.00	0
OTCA2 On 31/07/2016 Spot Bond			100.00000	23.10812	100.00000	23.05214			0.00	0
Total OTCA2U SPOT									0.00	0
Total For OTCA2U									0.00	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	95.57000			0.00	0
Total PBET01 SPOT									0.00	0
Total For PBET01									0.00	0
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	100.53681			0.00	0
Total PMM10 SPOT									0.00	0
Total For PMM10									0.00	0
PMM11 On 23/01/2015 Spot Bond				100.00000	0.00000	100.88947			0.00	300,000,000 100
Total PMM11 SPOT									0.00	300,000,000 100
Total For PMM11									0.00	300,000,000 100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	100.17606			0.00	0
Total PMM12 SPOT									0.00	0
Total For PMM12									0.00	0
PMM12 On 25/11/2020 Spot Bond			10.00000	104.76500	10.00000	104.73700			0.00	0
Total PMM12/JIBAR SPOT									0.00	0
Total For PMM12/JIBAR									0.00	0
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	100.01774			0.00	0
Total PMM13 SPOT									0.00	0
Total For PMM13									0.00	0
PMM15 On 04/05/2015 Spot Bond				100.00000	0.00000	101.11551			0.00	0
Total PMM15 SPOT									0.00	0
Total For PMM15									0.00	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.62355			0.00	0
Total PPC001 SPOT									0.00	0
Total For PPC001									0.00	0
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.64797			0.00	0
Total PPC002 SPOT									0.00	0
Total For PPC002									0.00	0
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	101.01306			0.00	0
Total PPC003 SPOT									0.00	0
Total For PPC003									0.00	0
PPC00 On 30/06/2021 Spot Bond			9.05000	108.26575	9.05000	108.12815			0.00	0
Total PPC004 SPOT									0.00	0
Total For PPC004									0.00	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.84644			0.00	0
Total PRE1A1 SPOT									0.00	0
Total For PRE1A1									0.00	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.86974			0.00	0
Total PRE1A2 SPOT									0.00	0
Total For PRE1A2									0.00	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.88022			0.00	0
Total PRE1A3 SPOT									0.00	0
Total For PRE1A3									0.00	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.90352			0.00	0
Total PRE1B1 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For PRE1B1									0.00	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.00360			0.00	0
Total PRE1C1 SPOT									0.00	0
Total For PRE1C1									0.00	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.02686			0.00	0
Total PRE1D1 SPOT									0.00	0
Total For PRE1D1									0.00	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.87942			0.00	0
Total PTH01 SPOT									0.00	0
Total For PTH01									0.00	0
R010P On 21/12/2025 Spot Bond			7.53000	44.25024	7.53000	44.24130			0.00	0
Total R010P SPOT									0.00	0
Total For R010P									0.00	0
R158 On 15/09/2015 Spot Bond			6.22500	108.51783	6.22500	108.49946		684,750,000,000,000.00	110,000,000,000	572,013
Total R158 SPOT								14,750,000,000,000.00	110,000,000,000	572,013
Total For R158								14,750,000,000,000.00	110,000,000,000	572,013
R158P On 15/09/2015 Spot Bond			6.31000	95.37382	6.31000	95.35745		0.00	0	0
Total R158P SPOT								0.00	0	0
Total For R158P								0.00	0	0
R159 On 15/09/2016 Spot Bond			6.41000	114.82101	6.41000	114.80101		416,870,609,124,000.00	65,034,416,400	489,155
Total R159 SPOT								16,870,609,124,000.00	65,034,416,400	489,155
Total For R159								16,870,609,124,000.00	65,034,416,400	489,155
R159P On 15/09/2016 Spot Bond			6.24000	89.73629	6.24000	89.72106		0.00	0	0
Total R159P SPOT								0.00	0	0
Total For R159P								0.00	0	0
R186 On 21/12/2026 Spot Bond			7.75000	126.19676	7.71000	126.52460		393,494,853,550,000.00	1,470,128,368,200	336,729
Total R186 SPOT								13,494,853,550,000.00	470,128,368,200	336,729
Total For R186								13,494,853,550,000.00	470,128,368,200	336,729
R187P On 21/12/2026 Spot Bond			7.45000	41.48037	7.45000	41.47208		0.00	0	0
Total R187P SPOT								0.00	0	0
Total For R187P								0.00	0	0
R188P On 21/12/2027 Spot Bond			7.37000	38.94405	7.37000	38.93635		0.00	0	0
Total R188P SPOT								0.00	0	0
Total For R188P								0.00	0	0
R197 On 07/12/2023 Spot Bond			1.65000	285.58608	1.65000	285.57319		658,232,190,000.00	398,928,600	35,525

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total R197 SPOT									658,232,190,000.00	398,928,600 35,523
Total For R197									658,232,190,000.00	398,928,600 35,523
R201 On 21/12/2014 Spot Bond			5.65000	104.19758	5.61500	104.18268			0.00	0 50
Total R201 SPOT									0.00	0 50
Total For R201									0.00	0 50
R202 On 07/12/2033 Spot Bond			1.68500	235.44724	1.69000	235.26420			4,203,544,899,000.00	2,494,685,400 174,114
Total R202 SPOT									4,203,544,899,000.00	2,494,685,400 174,114
Total For R202									4,203,544,899,000.00	2,494,685,400 174,114
R2023 On 28/02/2023 Spot Bond			7.51500	103.56665	7.47500	103.79028			965,137,562,498,500.00	394,562,549,900 429,646
Total R2023 SPOT									965,137,562,498,500.00	394,562,549,900 429,646
Total For R2023									965,137,562,498,500.00	394,562,549,900 429,646
R203 On 15/09/2017 Spot Bond			6.67000	105.86991	6.61500	105.99112			925,909,259,268,000.00	138,816,980,400 460,976
Total R203 SPOT									925,909,259,268,000.00	138,816,980,400 460,976
Total For R203									925,909,259,268,000.00	138,816,980,400 460,976
R2030 On 31/01/2030 Spot Bond			8.10500	101.94695	8.10500	101.92494			576,498,821,543,000.00	194,509,416,600 506,691
Total R2030 SPOT									576,498,821,543,000.00	194,509,416,600 506,691
Total For R2030									576,498,821,543,000.00	194,509,416,600 506,691
R2032 On 31/03/2032 Spot Bond			8.30000	101.13434	8.30000	101.11175			1030,864,261,130,000.00	244,682,441,100 317,677
Total R2032 SPOT									1,030,864,261,130,000.00	244,682,441,100 317,677
Total For R2032									1,030,864,261,130,000.00	244,682,441,100 317,677
R2037 On 31/01/2037 Spot Bond			8.40500	103.97880	8.40500	103.95554			422,919,552,829,500.00	288,271,213,900 414,136
Total R2037 SPOT									422,919,552,829,500.00	288,271,213,900 414,136
Total For R2037									422,919,552,829,500.00	288,271,213,900 414,136
R204 On 21/12/2018 Spot Bond			6.93000	107.46268	6.89000	107.58461			873,868,008,321,000.00	126,099,279,700 479,817
Total R204 SPOT									873,868,008,321,000.00	126,099,279,700 479,817
Total For R204									873,868,008,321,000.00	126,099,279,700 479,817
R2044 On 31/01/2044 Spot Bond			8.52500	105.52761	8.52500	105.50367			867,406,474,000,000.00	101,748,560,000 206,148
Total R2044 SPOT									867,406,474,000,000.00	101,748,560,000 206,148
Total For R2044									867,406,474,000,000.00	101,748,560,000 206,148
R2048 On 28/02/2048 Spot Bond			8.50500	105.11842	8.50500	105.09424			311,055,592,363,000.00	271,729,052,600 458,916
Total R2048 SPOT									311,055,592,363,000.00	271,729,052,600 458,916
Total For R2048									311,055,592,363,000.00	271,729,052,600 458,916
R207 On 15/01/2020 Spot Bond			7.14500	103.34783	7.09500	103.53964			666,714,520,111,000.00	233,270,051,800 436,241
Total R207 SPOT									666,714,520,111,000.00	233,270,051,800 436,241
Total For R207									666,714,520,111,000.00	233,270,051,800 436,241

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
R208	On	31/03/2021	Spot Bond			7.30000	98.56216	7.25000	98.78822			931,019,405,770,000.00	127,536,904,900 993,932	
Total R208 SPOT												1,019,405,770,000.00	127,536,904,900	993,932
Total For R208												1,019,405,770,000.00	127,536,904,900	993,932
R209	On	31/03/2036	Spot Bond			8.31500	80.74723	8.33000	80.60416			131,979,981,834,000.00	376,666,263,600 800,120	
Total R209 SPOT												1,979,981,834,000.00	376,666,263,600	800,120
Total For R209												1,979,981,834,000.00	376,666,263,600	800,120
R210	On	31/03/2028	Spot Bond			1.67000	175.74313	1.67000	175.73511			589,183,515,000.00	352,804,500 27,762	
Total R210 SPOT												589,183,515,000.00	352,804,500	27,763
Total For R210												589,183,515,000.00	352,804,500	27,763
R211	On	31/01/2017	Spot Bond			1.00000	132.52031	1.00000	132.51670			1,222,462,200,000.00	1,222,462,200 76,500	
Total R211 SPOT												1,222,462,200,000.00	1,222,462,200	76,500
Total For R211												1,222,462,200,000.00	1,222,462,200	76,500
R212	On	31/01/2022	Spot Bond			1.62000	137.96441	1.62000	137.95838			1,065,731,904,000.00	657,859,200 83,592	
Total R212 SPOT												1,065,731,904,000.00	657,859,200	83,595
Total For R212												1,065,731,904,000.00	657,859,200	83,595
R213	On	28/02/2031	Spot Bond			8.17000	91.52219	8.16000	91.58438			824,487,996,114,000.00	223,315,544,200 569,972	
Total R213 SPOT												24,487,996,114,000.00	223,315,544,200	569,976
Total For R213												24,487,996,114,000.00	223,315,544,200	569,976
R214	On	28/02/2041	Spot Bond			8.42000	81.61706	8.42000	81.59847			345,614,272,298,000.00	278,576,516,900 734,852	
Total R214 SPOT												15,614,272,298,000.00	278,576,516,900	734,851
Total For R214												15,614,272,298,000.00	278,576,516,900	734,851
R227C	On	15/03/2015	Spot Bond			6.47000	98.34392	6.47000	98.32677			0.00	0	
Total R227C SPOT												0.00	0	0
Total For R227C												0.00	0	0
R228C	On	15/09/2015	Spot Bond			6.31000	95.37382	6.31000	95.35745			0.00	0	
Total R228C SPOT												0.00	0	0
Total For R228C												0.00	0	0
R229C	On	15/03/2016	Spot Bond			6.23000	92.54739	6.23000	92.53171			0.00	0	
Total R229C SPOT												0.00	0	0
Total For R229C												0.00	0	0
R230C	On	15/09/2016	Spot Bond			6.24000	89.73629	6.24000	89.72106			0.00	0	
Total R230C SPOT												0.00	0	0
Total For R230C												0.00	0	0
R326C	On	21/12/2014	Spot Bond			5.62000	99.83092	5.62000	99.81557			0.00	0	
Total R326C SPOT												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For R326C									0.00	0
R327C On 21/06/2015 Spot Bond			6.38000	96.72587	6.38000	96.70927			0.00	0
Total R327C SPOT									0.00	0
Total For R327C									0.00	0
R328C On 21/12/2015 Spot Bond			6.25000	93.85746	6.25000	93.84168			0.00	0
Total R328C SPOT									0.00	0
Total For R328C									0.00	0
R329C On 21/06/2016 Spot Bond			6.23000	91.04030	6.23000	91.02504			0.00	0
Total R329C SPOT									0.00	0
Total For R329C									0.00	0
R330C On 21/12/2016 Spot Bond			6.29000	88.18585	6.29000	88.17093			0.00	0
Total R330C SPOT									0.00	0
Total For R330C									0.00	0
R331C On 21/06/2017 Spot Bond			6.59000	84.87059	6.59000	84.85555			0.00	0
Total R331C SPOT									0.00	0
Total For R331C									0.00	0
R332C On 21/12/2017 Spot Bond			6.64000	82.04290	6.64000	82.02826			0.00	0
Total R332C SPOT									0.00	0
Total For R332C									0.00	0
R333C On 21/06/2018 Spot Bond			6.89500	78.71821	6.89500	78.70363			0.00	0
Total R333C SPOT									0.00	0
Total For R333C									0.00	0
R334C On 21/12/2018 Spot Bond			6.87500	76.15415	6.87500	76.14009			0.00	0
Total R334C SPOT									0.00	0
Total For R334C									0.00	0
R335C On 21/06/2019 Spot Bond			6.85500	73.68787	6.85500	73.67430			0.00	0
Total R335C SPOT									0.00	0
Total For R335C									0.00	0
R336C On 21/12/2019 Spot Bond			6.84500	71.28057	6.84500	71.26747			0.00	0
Total R336C SPOT									0.00	0
Total For R336C									0.00	0
R337C On 21/06/2020 Spot Bond			7.05500	68.15254	7.05500	68.13963			0.00	0
Total R337C SPOT									0.00	0
Total For R337C									0.00	0
R338C On 21/12/2020 Spot Bond			7.03500	65.90710	7.03500	65.89466			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total R338C SPOT									0.00	0
Total For R338C									0.00	0
R339C On 21/06/2021 Spot Bond			7.17000	63.12788	7.17000	63.11573			0.00	0
Total R339C SPOT									0.00	0
Total For R339C									0.00	0
R340C On 21/12/2021 Spot Bond			7.14000	61.06729	7.14000	61.05558			0.00	0
Total R340C SPOT									0.00	0
Total For R340C									0.00	0
R341C On 21/06/2022 Spot Bond			7.11000	59.09109	7.11000	59.07981			0.00	0
Total R341C SPOT									0.00	0
Total For R341C									0.00	0
R342C On 21/12/2022 Spot Bond			7.08000	57.19542	7.08000	57.18455			0.00	0
Total R342C SPOT									0.00	0
Total For R342C									0.00	0
R343C On 21/06/2023 Spot Bond			7.04000	55.42228	7.04000	55.41181			0.00	0
Total R343C SPOT									0.00	0
Total For R343C									0.00	0
R344C On 21/12/2023 Spot Bond			7.00000	53.72490	7.00000	53.71481			0.00	0
Total R344C SPOT									0.00	0
Total For R344C									0.00	0
R345C On 21/06/2024 Spot Bond			7.65000	48.89712	7.65000	48.88709			0.00	0
Total R345C SPOT									0.00	0
Total For R345C									0.00	0
R346C On 21/12/2024 Spot Bond			7.61000	47.27806	7.61000	47.26842			0.00	0
Total R346C SPOT									0.00	0
Total For R346C									0.00	0
R347C On 21/06/2025 Spot Bond			7.57000	45.73027	7.57000	45.72099			0.00	0
Total R347C SPOT									0.00	0
Total For R347C									0.00	0
R348C On 21/12/2025 Spot Bond			7.53000	44.25024	7.53000	44.24130			0.00	0
Total R348C SPOT									0.00	0
Total For R348C									0.00	0
R349C On 21/06/2026 Spot Bond			7.49000	42.83465	7.49000	42.82604			0.00	0
Total R349C SPOT									0.00	0
Total For R349C									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
R350C On 21/12/2026 Spot Bond			7.45000	41.48037	7.45000	41.47208			0.00	0
Total R350C SPOT									0.00	0
Total For R350C									0.00	0
R351C On 21/06/2027 Spot Bond			7.41000	40.18444	7.41000	40.17645			0.00	0
Total R351C SPOT									0.00	0
Total For R351C									0.00	0
R352C On 21/12/2027 Spot Bond			7.37000	38.94405	7.37000	38.93635			0.00	0
Total R352C SPOT									0.00	0
Total For R352C									0.00	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.47733			0.00	0
Total RCSB03 SPOT									0.00	0
Total For RCSB03									0.00	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	100.33756			0.00	0
Total RCSB04 SPOT									0.00	0
Total For RCSB04									0.00	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.51560			0.00	0
Total RCSB05 SPOT									0.00	0
Total For RCSB05									0.00	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.33696			0.00	0
Total RCSB06 SPOT									0.00	0
Total For RCSB06									0.00	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	21.56252	100.00000	21.51029			0.00	0
Total RCSB1U SPOT									0.00	0
Total For RCSB1U									0.00	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	9.62716	100.00000	9.60384			0.00	0
Total RCSB2U SPOT									0.00	0
Total For RCSB2U									0.00	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	26.30534	100.00000	26.24092			0.00	0
Total RCSB3U SPOT									0.00	0
Total For RCSB3U									0.00	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	56.17283	100.00000	55.92581			0.00	0
Total RCSB4U SPOT									0.00	0
Total For RCSB4U									0.00	0
RDF011 On 04/09/2017 Spot Bond			100.00000	17.32320	100.00000	17.09809			0.00	0
Total RDF01U SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For RDF01U									0.00	0
RDF02I On 04/12/2020 Spot Bond			100.00000	8.83366	100.00000	8.77608			0.00	0
Total RDF02U SPOT									0.00	0
Total For RDF02U									0.00	0
RDF03I On 04/04/2018 Spot Bond			100.00000	14.25626	100.00000	14.07102			0.00	0
Total RDF03U SPOT									0.00	0
Total For RDF03U									0.00	0
RDF04I On 04/10/2018 Spot Bond			100.00000	13.06776	100.00000	12.94705			0.00	0 75,000
Total RDF04U SPOT									0.00	0 75,000
Total For RDF04U									0.00	0 75,000
RDF05I On 04/12/2019 Spot Bond			100.00000	10.20127	100.00000	10.06872			0.00	0
Total RDF05U SPOT									0.00	0
Total For RDF05U									0.00	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.66664			0.00	50,000,000 470
Total RDFB01 SPOT									0.00	50,000,000 470
Total For RDFB01									0.00	50,000,000 470
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	99.96073			0.00	0
Total RDFB02 SPOT									0.00	0
Total For RDFB02									0.00	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	102.21948			0.00	0
Total RDFB03 SPOT									0.00	0
Total For RDFB03									0.00	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.25297			0.00	400,000,000 100
Total RDFB04 SPOT									0.00	400,000,000 100
Total For RDFB04									0.00	400,000,000 100
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	100.26587			0.00	0
Total RDFB05 SPOT									0.00	0
Total For RDFB05									0.00	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	101.40624			0.00	0
Total RDFC13 SPOT									0.00	0
Total For RDFC13									0.00	0
RDFC1 On 26/02/2015 Spot Bond				100.00000	0.00000	100.24483			0.00	0
Total RDFC16 SPOT									0.00	0
Total For RDFC16									0.00	0
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	100.26880			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total RDFC17 SPOT									0.00	0
Total For RDFC17									0.00	0
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	100.26947			0.00	0
Total RDFC18 SPOT									0.00	0
Total For RDFC18									0.00	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.70047			0.00	0
Total RES12 SPOT									0.00	0
Total For RES12									0.00	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.23134			0.00	0
Total RES15 SPOT									0.00	0
Total For RES15									0.00	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.72923			0.00	0
Total RES18 SPOT									0.00	0
Total For RES18									0.00	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	99.99991			0.00	0
Total RES24 SPOT									0.00	0
Total For RES24									0.00	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.02402			0.00	0
Total RES27 SPOT									0.00	0
Total For RES27									0.00	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.22574			0.00	0
Total RES29 SPOT									0.00	0
Total For RES29									0.00	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.01986			0.00	0
Total RES30 SPOT									0.00	0
Total For RES30									0.00	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	101.26577			0.00	0
Total RES31 SPOT									0.00	0
Total For RES31									0.00	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.05160			0.00	0
Total RES32 SPOT									0.00	0
Total For RES32									0.00	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0
Total RMBI06 SPOT									0.00	0
Total For RMBI06									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	85.11416			0.00	0
Total RP005 SPOT									0.00	0
Total For RP005									0.00	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	82.22732			0.00	0
Total RP006 SPOT									0.00	0
Total For RP006									0.00	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	86.19930			0.00	0
Total RP007 SPOT									0.00	0
Total For RP007									0.00	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	84.81843			0.00	0
Total RP008 SPOT									0.00	0
Total For RP008									0.00	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	102.17490			0.00	0
Total RP013 SPOT									0.00	0
Total For RP013									0.00	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	83.07123			0.00	0
Total RP014 SPOT									0.00	0
Total For RP014									0.00	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	90.70558			0.00	0
Total RP016 SPOT									0.00	0
Total For RP016									0.00	0
RP018 On 12/02/2020 Spot Bond			12.35000	106.42356	12.35000	106.38891			0.00	0
Total RP018 SPOT									0.00	0
Total For RP018									0.00	0
RP020 On 12/02/2020 Spot Bond			100.00000	14.01206	100.00000	13.97812			0.00	0
Total RP020 SPOT									0.00	0
Total For RP020									0.00	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	101.12377			0.00	0
Total RP025 SPOT									0.00	0
Total For RP025									0.00	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	99.86717			0.00	0
Total RP026 SPOT									0.00	0
Total For RP026									0.00	0
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	101.71241			0.00	0
Total RPG03 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For RPG03									0.00	0
RPP01 On 31/08/2018 Spot Bond			100.00000	3.60676	100.00000	3.59783			0.00	0
Total RPP01U SPOT									0.00	0
Total For RPP01U									0.00	0
RPP04 On 07/10/2016 Spot Bond			100.00000	24.49320	100.00000	24.43387			0.00	0
Total RPP04U SPOT									0.00	0
Total For RPP04U									0.00	0
RPP07 On 31/01/2016 Spot Bond			100.00000	36.10644	100.00000	36.01898			0.00	0
Total RPP07U SPOT									0.00	0
Total For RPP07U									0.00	0
RPP08 On 30/04/2020 Spot Bond			100.00000	12.82098	100.00000	12.80528			0.00	0
Total RPP08U SPOT									0.00	0
Total For RPP08U									0.00	0
RPP09 On 21/11/2016 Spot Bond			100.00000	30.18815	100.00000	30.11502			0.00	0
Total RPP09U SPOT									0.00	0
Total For RPP09U									0.00	0
RPS00 On 16/11/2022 Spot Bond			100.00000		0.00000	100.97146			0.00	0
Total RPS001 SPOT									0.00	0
Total For RPS001									0.00	0
RPS00 On 30/04/2025 Spot Bond			100.00000		0.00000	78.27178			0.00	0
Total RPS002 SPOT									0.00	0
Total For RPS002									0.00	0
RW21 On 21/04/2021 Spot Bond			8.55000	108.20765	8.55000	108.18277			0.00	0 85
Total RW21 SPOT									0.00	0 854
Total For RW21									0.00	0 854
RW23 On 10/12/2023 Spot Bond			8.72500	104.82552	8.72500	104.80107			0.00	0 4
Total RW23 SPOT									0.00	0 40
Total For RW23									0.00	0 40
RW28 On 10/12/2028 Spot Bond			9.39000	89.29361	9.39000	106.55886			0.00	0
Total RW28 SPOT									0.00	0
Total For RW28									0.00	0
SBC2 On 28/04/2016 Spot Bond			100.00000		0.00000	96.72314			0.00	0
Total SBC2 SPOT									0.00	0
Total For SBC2									0.00	0
SBK12 On 24/11/2016 Spot Bond			7.61000	106.20286	7.61000	106.18096			0.00	0 1,18

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total SBK12 SPOT									0.00	0 1,182
Total For SBK12									0.00	0 1,182
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.76500	10.00000	104.73700			0.00	0
Total SBK12/R157 SPOT									0.00	0
Total For SBK12/R157									0.00	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.34145			0.00	0
Total SBK13 SPOT									0.00	0
Total For SBK13									0.00	0
SBK14 On 01/12/2017 Spot Bond			8.66500	102.79534	8.66500	102.77139			0.00	0 895
Total SBK14 SPOT									0.00	0 895
Total For SBK14									0.00	0 895
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	102.01675			0.00	0
Total SBK15 SPOT									0.00	0
Total For SBK15									0.00	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.15232			0.00	0
Total SBK16 SPOT									0.00	0
Total For SBK16									0.00	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.91229			0.00	0 420
Total SBK17 SPOT									0.00	0 420
Total For SBK17									0.00	0 420
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.06687			0.00	220,000,000 220
Total SBK18 SPOT									0.00	220,000,000 220
Total For SBK18									0.00	220,000,000 220
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.04843			0.00	0
Total SBK19 SPOT									0.00	0
Total For SBK19									0.00	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	100.18271			0.00	0
Total SBK20 SPOT									0.00	0
Total For SBK20									0.00	0
SBK7 On 24/05/2015 Spot Bond			6.87500	101.65567	6.87500	101.63710			0.00	0 10
Total SBK7 SPOT									0.00	0 10
Total For SBK7									0.00	0 10
SBK9 On 10/04/2018 Spot Bond			8.39000	101.41707	8.39000	101.39416			0.00	0 2,409
Total SBK9 SPOT									0.00	0 2,409
Total For SBK9									0.00	0 2,409

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SBN27 On 15/09/2015 Spot Bond			7.68500	107.40323	7.68500	107.38087			0.00	0
Total SBN27 SPOT									0.00	0
Total For SBN27									0.00	0
SBN29 On 15/09/2015 Spot Bond			7.96000	107.19548	7.96000	107.17237			0.00	0
Total SBN29 SPOT									0.00	0
Total For SBN29									0.00	0
SBN31 On 15/09/2015 Spot Bond			7.47500	107.56234	7.47500	107.54054			0.00	0
Total SBN31 SPOT									0.00	0
Total For SBN31									0.00	0
SBN33 On 15/09/2017 Spot Bond			8.01500	102.51190	8.01500	102.48964			0.00	0
Total SBN33 SPOT									0.00	0
Total For SBN33									0.00	0
SBN34 On 15/09/2015 Spot Bond			7.62000	107.45244	7.62000	107.43025			0.00	0
Total SBN34 SPOT									0.00	0
Total For SBN34									0.00	0
SBN35 On 15/09/2015 Spot Bond			7.77000	107.33894	7.77000	107.31635			0.00	0
Total SBN35 SPOT									0.00	0
Total For SBN35									0.00	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	99.88558			0.00	0
Total SBN45 SPOT									0.00	0
Total For SBN45									0.00	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.45173			0.00	0
Total SBN51 SPOT									0.00	0
Total For SBN51									0.00	0
SBS13 On 22/09/2017 Spot Bond			7.66500	104.96365	7.66500	104.94184			0.00	0
Total SBS13 SPOT									0.00	0
Total For SBS13									0.00	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.45769			0.00	0
Total SBS15 SPOT									0.00	0
Total For SBS15									0.00	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.64201			0.00	0
Total SBS16 SPOT									0.00	0
Total For SBS16									0.00	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	105.58329			0.00	0
Total SBS18 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For SBS18									0.00	0
SBS19 On 23/06/2021 Spot Bond			8.72000	111.87966	8.72000	111.85357			0.00	0
Total SBS19 SPOT									0.00	0
Total For SBS19									0.00	0
SBS20 On 15/05/2026 Spot Bond			9.61000	103.69279	9.61000	103.66590			0.00	0 49
Total SBS20 SPOT									0.00	0 49
Total For SBS20									0.00	0 49
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.50517			0.00	0
Total SBS21 SPOT									0.00	0
Total For SBS21									0.00	0
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.56354			0.00	0
Total SBS22 SPOT									0.00	0
Total For SBS22									0.00	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.53125			0.00	0
Total SBS23 SPOT									0.00	0
Total For SBS23									0.00	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.66044			0.00	600,000,000 300
Total SBS24 SPOT									0.00	600,000,000 300
Total For SBS24									0.00	600,000,000 300
SBS25 On 24/05/2019 Spot Bond			8.47000	101.84400	8.47000	101.82067			0.00	0 1,764
Total SBS25 SPOT									0.00	0 1,764
Total For SBS25									0.00	0 1,764
SBS26 On 28/02/2017 Spot Bond			100.00000	16.56050	100.00000	16.52405			0.00	0
Total SBS26U SPOT									0.00	0
Total For SBS26U									0.00	0
SBS27 On 20/02/2024 Spot Bond			9.01500	109.92722	9.01500	109.90088			0.00	0 2,610
Total SBS27 SPOT									0.00	0 2,610
Total For SBS27									0.00	0 2,610
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.06512			0.00	0
Total SBS28 SPOT									0.00	0
Total For SBS28									0.00	0
SBS29 On 12/06/2019 Spot Bond			8.52500	100.56025	8.52500	100.53733			0.00	0
Total SBS29 SPOT									0.00	0
Total For SBS29									0.00	0
SBS3 On 25/05/2026 Spot Bond			9.62000	90.60129	9.62000	90.57777			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total SBS3 SPOT									0.00	0
Total For SBS3									0.00	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	99.94551			0.00	0
Total SBS30 SPOT									0.00	0
Total For SBS30									0.00	0
SBS31 On 27/06/2027 Spot Bond			9.36000	103.04190	9.36000	103.01616			0.00	0
Total SBS31 SPOT									0.00	0
Total For SBS31									0.00	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	99.81481			0.00	0
Total SBS32 SPOT									0.00	0
Total For SBS32									0.00	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	99.80943			0.00	0
Total SBS33 SPOT									0.00	0
Total For SBS33									0.00	0
SBS34 On 19/09/2024 Spot Bond			9.51000	113.31840	9.51000	105.93344			0.00	0 1,500
Total SBS34 SPOT									0.00	0 1,500
Total For SBS34									0.00	0 1,500
SBS4 On 16/11/2021 Spot Bond			8.95000	98.77983	8.95000	98.75594			0.00	0 287
Total SBS4 SPOT									0.00	0 281
Total For SBS4									0.00	0 281
SBS9 On 07/07/2016 Spot Bond			7.41000	110.69086	7.41000	110.66898		2,223,000,000,000.00	300,000,000	330
Total SBS9 SPOT								2,223,000,000,000.00	300,000,000	330
Total For SBS9								2,223,000,000,000.00	300,000,000	330
SBSI11 On 07/12/2023 Spot Bond			2.18000	127.02119	2.18000	274.59960			0.00	0 500
Total SBSI11 SPOT									0.00	0 500
Total For SBSI11									0.00	0 500
SBSI12 On 31/01/2017 Spot Bond			1.64500	102.68742	1.64500	130.75886		329,000,000,000.00	200,000,000	700
Total SBSI12 SPOT								329,000,000,000.00	200,000,000	700
Total For SBSI12								329,000,000,000.00	200,000,000	700
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	107.17417			0.00	0
Total SCM107 SPOT									0.00	0
Total For SCM107									0.00	0
SF2A2U On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0
Total SF2A2U SPOT									0.00	0
Total For SF2A2U									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0
Total SF2BU SPOT									0.00	0
Total For SF2BU									0.00	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0
Total SF2CU SPOT									0.00	0
Total For SF2CU									0.00	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0
Total SF2DU SPOT									0.00	0
Total For SF2DU									0.00	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	101.17084			0.00	0
Total SGI002 SPOT									0.00	0
Total For SGI002									0.00	0
SHF01 On 15/12/2016 Spot Bond			100.00000	16.57277	100.00000	16.53218			0.00	0
Total SHF01 SPOT									0.00	0
Total For SHF01									0.00	0
SHI02 On 01/10/2021 Spot Bond				165.06768	0.00000	82.63494			0.00	0
Total SHI02 SPOT									0.00	0
Total For SHI02									0.00	0
SHI05 On 31/01/2017 Spot Bond			2.27000	115.07937	2.27000	129.08344			0.00	0
Total SHI05 SPOT									0.00	0
Total For SHI05									0.00	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.20214	6.50000	101.18436			0.00	0
Total SHPCBU SPOT									0.00	0
Total For SHPCBU									0.00	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.16436			0.00	0
Total SHS01 SPOT									0.00	0
Total For SHS01									0.00	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	101.53615			0.00	0
Total SHS03 SPOT									0.00	0
Total For SHS03									0.00	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	103.07138			0.00	0
Total SHS04 SPOT									0.00	0
Total For SHS04									0.00	0
SHS05 On 29/06/2017 Spot Bond			8.64500	104.14803	8.64500	104.12395			0.00	0
Total SHS05 SPOT									0.00	0
										307

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For SHS05									0.00	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.72731			0.00	0
Total SHS06 SPOT									0.00	0
Total For SHS06									0.00	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.52100			0.00	0
Total SHS07 SPOT									0.00	0
Total For SHS07									0.00	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.64987			0.00	0
Total SHS08 SPOT									0.00	0
Total For SHS08									0.00	0
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	101.50374			0.00	0
Total SHS09 SPOT									0.00	0
Total For SHS09									0.00	0
SHS11L On 19/11/2016 Spot Bond			100.00000	22.06737	100.00000	22.01392			0.00	0
Total SHS11U SPOT									0.00	0
Total For SHS11U									0.00	0
SHS11L On 25/11/2020 Spot Bond			10.00000	104.76480	10.00000	104.73750			0.00	0
Total SHS11U/JIBAR SPOT									0.00	0
Total For SHS11U/JIBAR									0.00	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	99.94102			0.00	0
Total SHS12 SPOT									0.00	0
Total For SHS12									0.00	0
SHS13L On 21/05/2015 Spot Bond			100.00000	80.87564	100.00000	80.64457			0.00	0
Total SHS13U SPOT									0.00	0
Total For SHS13U									0.00	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	99.84146			0.00	0
Total SHS14 SPOT									0.00	0
Total For SHS14									0.00	0
SHS16L On 29/06/2016 Spot Bond			100.00000	25.02107	100.00000	24.95980			0.00	0
Total SHS16U SPOT									0.00	0
Total For SHS16U									0.00	0
SHS17L On 30/09/2016 Spot Bond			100.00000	34.46532	100.00000	34.35654			0.00	0
Total SHS17U SPOT									0.00	0
Total For SHS17U									0.00	0
SHS18L On 30/11/2016 Spot Bond			100.00000	29.27937	100.00000	29.18593			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total SHS18U SPOT									0.00	0
Total For SHS18U									0.00	0
SHS19 On 10/09/2017 Spot Bond			8.95500	105.40572	8.95500	105.27826			0.00	0
Total SHS19 SPOT									0.00	0
Total For SHS19									0.00	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	101.12891			0.00	0
Total SHS20 SPOT									0.00	0
Total For SHS20									0.00	0
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	101.57958			0.00	0
Total SHS21 SPOT									0.00	0
Total For SHS21									0.00	0
SLI2 On 15/08/2016 Spot Bond			7.66000	106.11399	7.66000	106.09232			0.00	0 2,145
Total SLI2 SPOT									0.00	0 2,145
Total For SLI2									0.00	0 2,145
SLI3 On 15/08/2023 Spot Bond			8.49000	104.01685	8.49000	103.37402			0.00	0
Total SLI3 SPOT									0.00	0
Total For SLI3									0.00	0
SNT01 On 15/09/2017 Spot Bond			8.01500	102.51190	8.01500	102.48964			0.00	0 3,290
Total SNT01 SPOT									0.00	0 3,290
Total For SNT01									0.00	0 3,290
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.37048			0.00	0
Total SPDA2 SPOT									0.00	0
Total For SPDA2									0.00	0
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	100.56616			0.00	0
Total SPDA3 SPOT									0.00	0
Total For SPDA3									0.00	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.85679			0.00	0
Total SPDA4 SPOT									0.00	0
Total For SPDA4									0.00	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.35620			0.00	0
Total SPDA5 SPOT									0.00	0
Total For SPDA5									0.00	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.36577			0.00	0
Total SPDA6 SPOT									0.00	0
Total For SPDA6									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.58667			0.00	0
Total SPG001 SPOT									0.00	0
Total For SPG001									0.00	0
SSA01 On 28/06/2016 Spot Bond			7.71500	107.07996	7.71500	107.05781			0.00	0
Total SSA01 SPOT									0.00	0
Total For SSA01									0.00	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.12181			0.00	0
Total SSA02 SPOT									0.00	0
Total For SSA02									0.00	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.38347			0.00	0
Total SSA04 SPOT									0.00	0
Total For SSA04									0.00	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.12792			0.00	0
Total SSA05 SPOT									0.00	0
Total For SSA05									0.00	0
SSA06 On 16/04/2020 Spot Bond			8.80000	98.09564	8.80000	98.07243			0.00	0
Total SSA06 SPOT									0.00	0
Total For SSA06									0.00	0
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.17661			0.00	0
Total SSN001 SPOT									0.00	0
Total For SSN001									0.00	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.69125			0.00	0
Total SSN002 SPOT									0.00	0
Total For SSN002									0.00	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.94611			0.00	0
Total SSN003 SPOT									0.00	0
Total For SSN003									0.00	0
SSN00 On 31/03/2021 Spot Bond			8.85800	91.28007	8.85800	91.25834			0.00	0
Total SSN004 SPOT									0.00	0
Total For SSN004									0.00	0
SSN00 On 31/03/2021 Spot Bond			8.35000	93.57885	8.35000	93.55782			0.00	0
Total SSN005 SPOT									0.00	0
Total For SSN005									0.00	0
SSN00 On 21/12/2014 Spot Bond			6.86000	104.15966	6.86000	104.14013			0.00	0
Total SSN006 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For SSN006									0.00	0
SSN007 On 15/01/2020 Spot Bond			8.35500	98.39206	8.35500	98.37017			0.00	0
Total SSN007 SPOT									0.00	0
Total For SSN007									0.00	0
SSN008 On 18/06/2017 Spot Bond				100.00000	0.00000	99.81420			0.00	0
Total SSN008 SPOT									0.00	0
Total For SSN008									0.00	0
SSN009 On 15/09/2017 Spot Bond			7.79500	103.05179	7.79500	103.03002			0.00	0
Total SSN009 SPOT									0.00	0
Total For SSN009									0.00	0
SSN010 On 31/01/2025 Spot Bond			2.44000	110.55785	2.44000	110.97217			0.00	0
Total SSN011 SPOT									0.00	0
Total For SSN011									0.00	0
SSN012 On 21/12/2018 Spot Bond			7.84000	103.05009	7.84000	104.27715			0.00	0
Total SSN012 SPOT									0.00	0
Total For SSN012									0.00	0
SSN013 On 26/08/2018 Spot Bond				100.00000	0.00000	100.34894			0.00	0
Total SSN015 SPOT									0.00	0
Total For SSN015									0.00	0
SSN016 On 21/12/2026 Spot Bond			9.51000	111.93313	9.51000	111.90472			0.00	0
Total SSN017 SPOT									0.00	0
Total For SSN017									0.00	0
SSN018 On 02/09/2016 Spot Bond				100.00000	0.00000	100.13792			0.00	0
Total SSN018 SPOT									0.00	0
Total For SSN018									0.00	0
SSN020 On 28/02/2031 Spot Bond			9.51000	81.38739	9.51000	81.36650			0.00	0
Total SSN021 SPOT									0.00	0
Total For SSN021									0.00	0
SSN022 On 21/01/2019 Spot Bond				100.00000	0.00000	101.05586			0.00	0
Total SSN024 SPOT									0.00	0
Total For SSN024									0.00	0
SSN023 On 04/03/2019 Spot Bond				100.00000	0.00000	100.11085			0.00	0
Total SSN025 SPOT									0.00	0
Total For SSN025									0.00	0
SSN024 On 16/01/2019 Spot Bond				100.00000	0.00000	101.08919			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total SSN026 SPOT									0.00	0
Total For SSN026									0.00	0
SSN026 On 25/09/2019 Spot Bond				100.00000	0.00000	101.68317			0.00	0
Total SSN027 SPOT									0.00	0
Total For SSN027									0.00	0
SSN027 On 16/10/2019 Spot Bond				100.00000	0.00000	101.21728			0.00	0
Total SSN028 SPOT									0.00	0
Total For SSN028									0.00	0
SSN028 On 07/12/2023 Spot Bond			100.00000	4.84711	100.00000	100.00000			0.00	0
Total SSN029 SPOT									0.00	0
Total For SSN029									0.00	0
SY1138 On 02/02/2015 Spot Bond				101.62434	0.00000	99.00101			0.00	0
Total SY1138 SPOT									0.00	0
Total For SY1138									0.00	0
SY1162 On 09/12/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total SY1162 SPOT									0.00	0
Total For SY1162									0.00	0
SY1164 On 10/12/2014 Spot Bond				100.00000	0.00000	99.98297			0.00	0
Total SY1164 SPOT									0.00	0
Total For SY1164									0.00	0
SY1186 On 27/01/2015 Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0
Total SY1186 SPOT									0.00	0
Total For SY1186									0.00	0
SY1188 On 08/12/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total SY1188 SPOT									0.00	0
Total For SY1188									0.00	0
SY1189 On 09/12/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total SY1189 SPOT									0.00	0
Total For SY1189									0.00	0
SY1190 On 10/12/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total SY1190 SPOT									0.00	0
Total For SY1190									0.00	0
SY1192 On 13/02/2015 Spot Bond				100.00000	0.00000	98.86232			0.00	0
Total SY1192 SPOT									0.00	0
Total For SY1192									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SY1193 On 17/12/2014 Spot Bond				100.00000	0.00000	99.58170			0.00	0
Total SY1193 SPOT									0.00	0
Total For SY1193									0.00	0
SY1194 On 10/12/2014 Spot Bond				100.00000	0.00000	99.98276			0.00	0
Total SY1194 SPOT									0.00	0
Total For SY1194									0.00	0
SY1195 On 12/12/2014 Spot Bond				100.00000	0.00000	99.94898			0.00	0
Total SY1195 SPOT									0.00	0
Total For SY1195									0.00	0
SY1196 On 17/02/2015 Spot Bond				100.00000	0.00000	98.79039			0.00	2,000,000,000
Total SY1196 SPOT									0.00	2,000,000,000
Total For SY1196									0.00	2,000,000,000
SY1199 On 24/02/2015 Spot Bond				100.00000	0.00000	98.67477			0.00	0
Total SY1199 SPOT									0.00	0
Total For SY1199									0.00	0
SY1200 On 18/12/2014 Spot Bond				100.00000	0.00000	99.65591			0.00	0
Total SY1200 SPOT									0.00	0
Total For SY1200									0.00	0
SY1201 On 06/01/2015 Spot Bond				100.00000	0.00000	99.52111			0.00	0
Total SY1201 SPOT									0.00	0
Total For SY1201									0.00	0
SY1202 On 08/01/2015 Spot Bond				100.00000	0.00000	99.48678			0.00	0
Total SY1202 SPOT									0.00	0
Total For SY1202									0.00	0
SY1204 On 08/01/2015 Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0
Total SY1204 SPOT									0.00	0
Total For SY1204									0.00	0
SY1205 On 09/03/2015 Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0
Total SY1205 SPOT									0.00	0
Total For SY1205									0.00	0
SY1206 On 09/01/2015 Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0
Total SY1206 SPOT									0.00	0
Total For SY1206									0.00	0
SY1207 On 10/03/2015 Spot Bond			100.00000	80.21978	100.00000	100.00000			0.00	0
Total SY1207 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For SY1207									0.00	0
SY120€ On 21/01/2015 Spot Bond			100.00000	89.68059	100.00000	100.00000			0.00	0
Total SY1208 SPOT									0.00	0
Total For SY1208									0.00	0
SZ18 On 30/09/2015 Spot Bond			6.68500	106.89827	6.68500	106.87896			0.00	0 280
Total SZ18 SPOT									0.00	0 280
Total For SZ18									0.00	0 280
SZ25 On 30/09/2025 Spot Bond			8.32000	106.51936	8.32000	106.49551			0.00	0 2
Total SZ25 SPOT									0.00	0 2
Total For SZ25									0.00	0 2
TF108L On 22/02/2016 Spot Bond			100.00000	38.39717	100.00000	38.30415			0.00	0
Total TF108U SPOT									0.00	0
Total For TF108U									0.00	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.95676			0.00	0
Total TFS110 SPOT									0.00	0
Total For TFS110									0.00	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.68980			0.00	0
Total TFS112 SPOT									0.00	0
Total For TFS112									0.00	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.13861			0.00	0
Total TFS117 SPOT									0.00	0
Total For TFS117									0.00	0
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.33524			0.00	0
Total TFS121 SPOT									0.00	0
Total For TFS121									0.00	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.48249			0.00	0
Total TFS122 SPOT									0.00	0
Total For TFS122									0.00	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	101.55712			0.00	0
Total TFS123 SPOT									0.00	0
Total For TFS123									0.00	0
TFS131 On 21/05/2015 Spot Bond				100.00000	0.00000	100.33724			0.00	0
Total TFS131 SPOT									0.00	0
Total For TFS131									0.00	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.80421			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total TFS83 SPOT									0.00	0
Total For TFS83									0.00	0
TFS84 On 28/07/2016 Spot Bond			7.66000	104.74407	7.66000	104.72267			0.00	0
Total TFS84 SPOT									0.00	0
Total For TFS84									0.00	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.00777			0.00	0
Total TH10A1 SPOT									0.00	0
Total For TH10A1									0.00	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	101.03471			0.00	0
Total TH10A2 SPOT									0.00	0
Total For TH10A2									0.00	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	103.07259	7.83000	103.05108			0.00	0
Total TH10A3 SPOT									0.00	0
Total For TH10A3									0.00	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.99295			0.00	0
Total TH10A4 SPOT									0.00	0
Total For TH10A4									0.00	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	101.02663			0.00	0
Total TH10A5 SPOT									0.00	0
Total For TH10A5									0.00	0
TH10A6 On 18/07/2017 Spot Bond				100.00000	0.00000	103.10531			0.00	0
Total TH10A6 SPOT									0.00	0
Total For TH10A6									0.00	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.99295			0.00	0
Total TH10A7 SPOT									0.00	0
Total For TH10A7									0.00	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	101.02663			0.00	0
Total TH10A8 SPOT									0.00	0
Total For TH10A8									0.00	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	83.24969	7.16000	102.79099			0.00	0
Total TH10A9 SPOT									0.00	0
Total For TH10A9									0.00	0
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	101.09259			0.00	0
Total TH10B1 SPOT									0.00	0
Total For TH10B1									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TH10B: On 18/07/2017 Spot Bond				100.00000	0.00000	101.08722			0.00	0
Total TH10B2 SPOT									0.00	0
Total For TH10B2									0.00	0
TH10C: On 18/10/2038 Spot Bond				100.00000	0.00000	101.21624			0.00	0
Total TH10C1 SPOT									0.00	0
Total For TH10C1									0.00	0
TH10C: On 18/07/2017 Spot Bond				100.00000	0.00000	101.19878			0.00	0
Total TH10C2 SPOT									0.00	0
Total For TH10C2									0.00	0
TH10D: On 18/10/2038 Spot Bond				100.00000	0.00000	101.72430			0.00	0
Total TH10D1 SPOT									0.00	0
Total For TH10D1									0.00	0
TH10D: On 18/07/2017 Spot Bond				100.00000	0.00000	101.66437			0.00	0
Total TH10D2 SPOT									0.00	0
Total For TH10D2									0.00	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.99160			0.00	0
Total TH11A1 SPOT									0.00	0
Total For TH11A1									0.00	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.03471			0.00	0
Total TH11A2 SPOT									0.00	0
Total For TH11A2									0.00	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.42417	8.73000	103.30416			0.00	0
Total TH11A3 SPOT									0.00	0
Total For TH11A3									0.00	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.98756			0.00	0
Total TH11A4 SPOT									0.00	0
Total For TH11A4									0.00	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	101.02663			0.00	0
Total TH11A5 SPOT									0.00	0
Total For TH11A5									0.00	0
TH11A6 On 18/07/2041 Spot Bond			8.36000	99.47370	8.36000	102.61325			0.00	0
Total TH11A6 SPOT									0.00	0
Total For TH11A6									0.00	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.99620			0.00	0
Total TH11A7 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For TH11A7									0.00	0
TH11Aε On 18/07/2041 Spot Bond				100.00000	0.00000	101.04377			0.00	0
Total TH11A8 SPOT									0.00	0
Total For TH11A8									0.00	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.09528			0.00	0
Total TH11B1 SPOT									0.00	0
Total For TH11B1									0.00	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.08049			0.00	0
Total TH11B2 SPOT									0.00	0
Total For TH11B2									0.00	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.09269			0.00	0
Total TH11B3 SPOT									0.00	0
Total For TH11B3									0.00	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.21356			0.00	0
Total TH11C1 SPOT									0.00	0
Total For TH11C1									0.00	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.20818			0.00	0
Total TH11C2 SPOT									0.00	0
Total For TH11C2									0.00	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	95.02275			0.00	0
Total TH11C3 SPOT									0.00	0
Total For TH11C3									0.00	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.63104			0.00	0
Total TH11D1 SPOT									0.00	0
Total For TH11D1									0.00	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.63637			0.00	0
Total TH11D2 SPOT									0.00	0
Total For TH11D2									0.00	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.63359			0.00	0
Total TH11D3 SPOT									0.00	0
Total For TH11D3									0.00	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	100.35860			0.00	0
Total TH12A1 SPOT									0.00	0
Total For TH12A1									0.00	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.37055			0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total TH12A2 SPOT									0.00	0
Total For TH12A2									0.00	0
TH12A2 On 21/08/2019 Spot Bond			8.69500	102.79291	8.69500	103.96514			0.00	0
Total TH12A3 SPOT									0.00	0
Total For TH12A3									0.00	0
TH12A3 On 21/02/2048 Spot Bond				100.00000	0.00000	100.24226			0.00	0
Total TH12A4 SPOT									0.00	0
Total For TH12A4									0.00	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.25340			0.00	0 1,409
Total TH12A5 SPOT									0.00	0 1,409
Total For TH12A5									0.00	0 1,409
TH12A5 On 21/08/2019 Spot Bond			8.60500	105.21091	8.60500	100.13193			0.00	0
Total TH12A6 SPOT									0.00	0
Total For TH12A6									0.00	0
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	100.40156			0.00	0
Total TH12B1 SPOT									0.00	0
Total For TH12B1									0.00	0
TH12B1 On 21/02/2048 Spot Bond				100.00000	0.00000	100.26771			0.00	0
Total TH12B2 SPOT									0.00	0
Total For TH12B2									0.00	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.43964			0.00	0
Total TH12C1 SPOT									0.00	0
Total For TH12C1									0.00	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.29309			0.00	0
Total TH12C2 SPOT									0.00	0
Total For TH12C2									0.00	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.59299			0.00	0
Total TH12D1 SPOT									0.00	0
Total For TH12D1									0.00	0
TH12D1 On 21/02/2048 Spot Bond				100.00000	0.00000	100.39533			0.00	0
Total TH12D2 SPOT									0.00	0
Total For TH12D2									0.00	0
TH9A10 On 18/07/2016 Spot Bond				100.00000	0.00000	101.04514			0.00	0
Total TH9A10 SPOT									0.00	0
Total For TH9A10									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
THE8A On 18/04/2036 Spot Bond			101.06155	6.56926	101.06155	6.55320			0.00	0
Total THE8A1 SPOT									0.00	0
Total For THE8A1									0.00	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total THE8A2 SPOT									0.00	0
Total For THE8A2									0.00	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	101.11244			0.00	0
Total THE8A3 SPOT									0.00	0
Total For THE8A3									0.00	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.95142			0.00	0
Total THE8B1 SPOT									0.00	0
Total For THE8B1									0.00	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	101.16252			0.00	0
Total THE8C1 SPOT									0.00	0
Total For THE8C1									0.00	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	101.72963			0.00	0
Total THE8D1 SPOT									0.00	0
Total For THE8D1									0.00	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.32185			0.00	0
Total THE9A1 SPOT									0.00	0
Total For THE9A1									0.00	0
THE9A: On 18/01/2016 Spot Bond				100.00000	0.00000	101.02475			0.00	0
Total THE9A2 SPOT									0.00	0
Total For THE9A2									0.00	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.03834			0.00	0
Total THE9A3 SPOT									0.00	0
Total For THE9A3									0.00	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	101.02475			0.00	0
Total THE9A5 SPOT									0.00	0
Total For THE9A5									0.00	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	101.03834			0.00	0
Total THE9A6 SPOT									0.00	0
Total For THE9A6									0.00	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	101.04514			0.00	0
Total THE9A7 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For THE9A7									0.00	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.01659			0.00	0
Total THE9A8 SPOT									0.00	0
Total For THE9A8									0.00	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.03834			0.00	0
Total THE9A9 SPOT									0.00	0
Total For THE9A9									0.00	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	101.11307			0.00	0
Total THE9B1 SPOT									0.00	0
Total For THE9B1									0.00	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	101.11307			0.00	0
Total THE9B2 SPOT									0.00	0
Total For THE9B2									0.00	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	101.11307			0.00	0
Total THE9B3 SPOT									0.00	0
Total For THE9B3									0.00	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	101.22169			0.00	0
Total THE9C1 SPOT									0.00	0
Total For THE9C1									0.00	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	101.24883			0.00	0
Total THE9C2 SPOT									0.00	0
Total For THE9C2									0.00	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	101.21491			0.00	0
Total THE9C3 SPOT									0.00	0
Total For THE9C3									0.00	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	101.75669			0.00	0
Total THE9D1 SPOT									0.00	0
Total For THE9D1									0.00	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	101.79048			0.00	0
Total THE9D2 SPOT									0.00	0
Total For THE9D2									0.00	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	101.77696			0.00	0
Total THE9D3 SPOT									0.00	0
Total For THE9D3									0.00	0
TL15 On 29/04/2015 Spot Bond			7.35500	103.04306	7.35500	103.02286			0.00	0 1,627

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total TL15 SPOT									0.00	0 1,627
Total For TL15									0.00	0 1,627
TL20 On 22/02/2020 Spot Bond			9.04500	92.53107	9.04500	92.47890			0.00	0
Total TL20 SPOT									0.00	0
Total For TL20									0.00	0
TL20/R On 25/11/2020 Spot Bond			10.00000	104.76500	10.00000	104.73700			0.00	0
Total TL20/R207 SPOT									0.00	0
Total For TL20/R207									0.00	0
TN17 On 14/11/2017 Spot Bond			7.54500	105.05957	7.54500	105.03808			0.00	0 27,267
Total TN17 SPOT									0.00	0 27,261
Total For TN17									0.00	0 27,261
TN20 On 17/09/2020 Spot Bond			8.93000	109.36724	8.93000	109.34085		41,390,550,000.00	4,635,000	20,304
Total TN20 SPOT								41,390,550,000.00	4,635,000	20,304
Total For TN20								41,390,550,000.00	4,635,000	20,304
TN20U On 14/04/2020 Spot Bond			100.00000	1.19781	100.00000	1.19407			0.00	0
Total TN20U SPOT									0.00	0
Total For TN20U									0.00	0
TN23 On 06/11/2023 Spot Bond			9.18000	110.70869	9.18000	110.68125			0.00	0 11,624
Total TN23 SPOT									0.00	0 11,624
Total For TN23									0.00	0 11,624
TN25 On 19/08/2025 Spot Bond			9.39500	103.59013	9.39500	103.56428			0.00	0 17,638
Total TN25 SPOT									0.00	0 17,638
Total For TN25									0.00	0 17,638
TN27 On 14/11/2027 Spot Bond			9.48000	96.35596	9.48000	96.33132			0.00	0 8,632
Total TN27 SPOT									0.00	0 8,632
Total For TN27									0.00	0 8,632
TN30 On 09/10/2030 Spot Bond			9.80500	114.28513	9.80500	107.26267			0.00	0 2,500
Total TN30 SPOT									0.00	0 2,500
Total For TN30									0.00	0 2,500
TN40 On 09/10/2040 Spot Bond			10.33000	112.72068	10.33000	105.53585			0.00	0
Total TN40 SPOT									0.00	0
Total For TN40									0.00	0
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	99.98175			0.00	0
Total TNF16 SPOT									0.00	0
Total For TNF16									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.81727			0.00	0 1,10
Total TNF18 SPOT									0.00	0 1,101
Total For TNF18									0.00	0 1,101
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.45774			0.00	0
Total TORQ2 SPOT									0.00	0
Total For TORQ2									0.00	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.46910			0.00	0
Total TORQ3 SPOT									0.00	0
Total For TORQ3									0.00	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.47022			0.00	0
Total TORQ4 SPOT									0.00	0
Total For TORQ4									0.00	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.52603			0.00	0
Total TORQ5 SPOT									0.00	0
Total For TORQ5									0.00	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.64172			0.00	0
Total TORQ6 SPOT									0.00	0
Total For TORQ6									0.00	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.46968			0.00	0
Total TORQ7 SPOT									0.00	0
Total For TORQ7									0.00	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	101.35112			0.00	0
Total TPDA01 SPOT									0.00	0
Total For TPDA01									0.00	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	104.76500	10.00000	104.73700			0.00	0
Total TPDA01/JIBAR SPOT									0.00	0
Total For TPDA01/JIBAR									0.00	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.28264			0.00	0
Total TPDA02 SPOT									0.00	0
Total For TPDA02									0.00	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.30880			0.00	0
Total TPDA03 SPOT									0.00	0
Total For TPDA03									0.00	0
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	101.13702			0.00	800,000,000 200
Total TPDA04 SPOT									0.00	800,000,000 200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total For TPDA04									0.00	800,000,000	200
TPDA04 On 10/04/2019 Spot Bond				100.00000	0.00000	101.21138			0.00	0	
Total TPDA05 SPOT									0.00	0	
Total For TPDA05									0.00	0	
TR30 On 31/12/2099 Spot Bond			10.00000	100.26806	10.00000	100.24123			0.00	0	
Total TR30 SPOT									0.00	0	
Total For TR30									0.00	0	
TR31 On 31/12/2099 Spot Bond			9.75000	100.26138	9.75000	100.23521			0.00	0	
Total TR31 SPOT									0.00	0	
Total For TR31									0.00	0	
TR32 On 31/12/2099 Spot Bond			100.00000	10.26156	100.00000	10.23511			0.00	0	
Total TR32 SPOT									0.00	0	
Total For TR32									0.00	0	
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.87960			0.00	0	
Total TRAA1 SPOT									0.00	0	
Total For TRAA1									0.00	0	
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	99.87222			0.00	0	
Total TRAA2 SPOT									0.00	0	
Total For TRAA2									0.00	0	
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.86812			0.00	0	
Total TRAB1 SPOT									0.00	0	
Total For TRAB1									0.00	0	
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.86730			0.00	0	
Total TRAC1 SPOT									0.00	0	
Total For TRAC1									0.00	0	
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.84435			0.00	0	
Total TRAD1 SPOT									0.00	0	
Total For TRAD1									0.00	0	
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	99.79358			0.00	0	
Total TRAE1 SPOT									0.00	0	
Total For TRAE1									0.00	0	
TSE01U On 31/07/2019 Spot Bond			100.00000	13.03696	100.00000	12.97964			0.00	0	
Total TSE01U SPOT									0.00	0	
Total For TSE01U									0.00	0	
TSP15€ On 22/01/2015 Spot Bond				100.00000	0.00000	99.27318			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total TSP156 SPOT									0.00	0
Total For TSP156									0.00	0
TSP156 On 05/02/2015 Spot Bond				100.00000	0.00000	98.88834			0.00	0
Total TSP158 SPOT									0.00	0
Total For TSP158									0.00	0
TSP158 On 19/02/2015 Spot Bond				100.00000	0.00000	97.61965			0.00	0
Total TSP160 SPOT									0.00	0
Total For TSP160									0.00	0
TSP160 On 05/03/2015 Spot Bond				100.00000	0.00000	98.39672			0.00	0
Total TSP161 SPOT									0.00	0
Total For TSP161									0.00	0
TSP161 On 19/03/2015 Spot Bond				100.00000	0.00000	98.16742			0.00	0
Total TSP163 SPOT									0.00	0
Total For TSP163									0.00	0
TSP163 On 02/04/2015 Spot Bond				100.00000	0.00000	97.92229			0.00	0
Total TSP164 SPOT									0.00	0
Total For TSP164									0.00	0
TSP164 On 16/04/2015 Spot Bond				100.00000	0.00000	97.67998			0.00	0
Total TSP166 SPOT									0.00	0
Total For TSP166									0.00	0
TSP166 On 28/05/2015 Spot Bond				100.00000	0.00000	96.95247			0.00	0
Total TSP167 SPOT									0.00	0
Total For TSP167									0.00	0
TSP167 On 11/06/2015 Spot Bond				100.00000	0.00000	96.68521			0.00	0
Total TSP168 SPOT									0.00	0
Total For TSP168									0.00	0
TSP168 On 08/01/2015 Spot Bond				100.00000	0.00000	99.48191			0.00	0
Total TSP169 SPOT									0.00	0
Total For TSP169									0.00	0
TSP169 On 09/07/2015 Spot Bond				100.00000	0.00000	96.05278			0.00	0
Total TSP170 SPOT									0.00	0
Total For TSP170									0.00	0
TSP170 On 23/07/2015 Spot Bond				100.00000	0.00000	95.86754			0.00	0
Total TSP171 SPOT									0.00	0
Total For TSP171									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	95.57033			0.00	0
Total TSP172 SPOT									0.00	0
Total For TSP172									0.00	0
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	95.25566			0.00	0
Total TSP173 SPOT									0.00	0
Total For TSP173									0.00	0
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	94.97822			0.00	0
Total TSP174 SPOT									0.00	0
Total For TSP174									0.00	0
TSP175 On 17/09/2015 Spot Bond				100.00000	0.00000	96.21684			0.00	0
Total TSP175 SPOT									0.00	0
Total For TSP175									0.00	0
TSP176 On 02/01/2015 Spot Bond				100.00000	0.00000	99.60128			0.00	0
Total TSP176 SPOT									0.00	0
Total For TSP176									0.00	0
TSP177 On 15/10/2015 Spot Bond				100.00000	0.00000	95.11679			0.00	0
Total TSP177 SPOT									0.00	0
Total For TSP177									0.00	0
TSP178 On 29/10/2015 Spot Bond				100.00000	0.00000	93.91580			0.00	0
Total TSP178 SPOT									0.00	0
Total For TSP178									0.00	0
TSP179 On 26/11/2015 Spot Bond				100.00000	0.00000	93.47965			0.00	0
Total TSP179 SPOT									0.00	0
Total For TSP179									0.00	0
TTO01U On 28/08/2019 Spot Bond			100.00000	12.82295	100.00000	12.79188			0.00	0
Total TTO01U SPOT									0.00	0
Total For TTO01U									0.00	0
TWC04 On 19/01/2015 Spot Bond			100.00000	93.03354	100.00000	92.80440			0.00	0
Total TWC04U SPOT									0.00	0
Total For TWC04U									0.00	0
TWC06 On 09/04/2015 Spot Bond			100.00000	75.40984	100.00000	74.79675			0.00	0
Total TWC067 SPOT									0.00	0
Total For TWC067									0.00	0
TWC06 On 12/01/2015 Spot Bond				100.00000	0.00000	100.97808			0.00	300,000,000
Total TWC068 SPOT									0.00	300,000,000
Total For TWC068									0.00	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total For TWC068									0.00	300,000,000	300
TWC06 On 19/01/2015 Spot Bond				100.00000	0.00000	102.63070			0.00	0	
Total TWC069 SPOT									0.00	0	
Total For TWC069									0.00	0	
TWC07 On 14/01/2015 Spot Bond				100.00000	0.00000	102.34889			0.00	1,200,000,000	300
Total TWC070 SPOT									0.00	1,200,000,000	300
Total For TWC070									0.00	1,200,000,000	300
TWC07 On 16/01/2015 Spot Bond				100.00000	0.00000	102.27302			0.00	0	
Total TWC071 SPOT									0.00	0	
Total For TWC071									0.00	0	
TWC07 On 21/01/2015 Spot Bond				100.00000	0.00000	102.15830			0.00	0	
Total TWC072 SPOT									0.00	0	
Total For TWC072									0.00	0	
TWC07 On 10/02/2015 Spot Bond				100.00000	0.00000	101.03459			0.00	0	
Total TWC073 SPOT									0.00	0	
Total For TWC073									0.00	0	
TWC07 On 19/02/2015 Spot Bond				100.00000	0.00000	100.24675			0.00	2,000,000,000	500
Total TWC075 SPOT									0.00	2,000,000,000	500
Total For TWC075									0.00	2,000,000,000	500
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	100.22912			0.00	0	
Total TWC076 SPOT									0.00	0	
Total For TWC076									0.00	0	
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	100.21150			0.00	0	
Total TWC077 SPOT									0.00	0	
Total For TWC077									0.00	0	
TWCJ1 On 14/01/2015 Spot Bond				100.00000	0.00000	102.28644			0.00	0	
Total TWCJ14 SPOT									0.00	0	
Total For TWCJ14									0.00	0	
TWCJ1 On 26/02/2015 Spot Bond				100.00000	0.00000	100.23780			0.00	0	
Total TWCJ15 SPOT									0.00	0	
Total For TWCJ15									0.00	0	
TWCM On 14/01/2015 Spot Bond				100.00000	0.00000	102.29379			0.00	0	
Total TWCM14 SPOT									0.00	0	
Total For TWCM14									0.00	0	
TWCM On 26/02/2015 Spot Bond				100.00000	0.00000	100.21708			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total TWCM15 SPOT									0.00	0
Total For TWCM15									0.00	0
UG21 On 02/03/2021 Spot Bond			8.65000	112.60988	8.65000	112.58354			0.00	0 13
Total UG21 SPOT									0.00	0 13
Total For UG21									0.00	0 13
UTR042 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total UTR042 SPOT									0.00	0
Total For UTR042									0.00	0
UTR043 On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total UTR043 SPOT									0.00	0
Total For UTR043									0.00	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	101.33277			0.00	300,000,000 100
Total VKC04 SPOT									0.00	300,000,000 100
Total For VKC04									0.00	300,000,000 100
VKC05 On 26/01/2015 Spot Bond				100.00000	0.00000	101.34856			0.00	0
Total VKC05 SPOT									0.00	0
Total For VKC05									0.00	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.59526			0.00	0
Total VKE01 SPOT									0.00	0
Total For VKE01									0.00	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.61397			0.00	0
Total VKE02 SPOT									0.00	0
Total For VKE02									0.00	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.61482			0.00	0
Total VKE03 SPOT									0.00	0
Total For VKE03									0.00	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.45864			0.00	0
Total VKE04 SPOT									0.00	0
Total For VKE04									0.00	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.49745			0.00	0
Total VKE05 SPOT									0.00	0
Total For VKE05									0.00	0
WS04 On 30/05/2016 Spot Bond			6.80000	108.19963	6.80000	108.17964			0.00	0 10,004
Total WS04 SPOT									0.00	0 10,004
Total For WS04									0.00	0 10,004

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
WS05 On 01/08/2018 Spot Bond			1.49000	242.45032	1.49000	242.44053			7,450,000,000.00	5,000,000
Total WS05 SPOT									7,450,000,000.00	5,000,000
Total For WS05									7,450,000,000.00	5,000,000
WSP1 On 28/05/2015 Spot Bond			6.54500	101.42635	6.54500	101.40870			0.00	0
Total WSP1 SPOT									0.00	0
Total For WSP1									0.00	0
WSP2 On 28/05/2017 Spot Bond			7.11500	104.49040	7.11500	104.47022			0.00	0 4,702
Total WSP2 SPOT									0.00	0 4,702
Total For WSP2									0.00	0 4,702
WSP3 On 28/05/2019 Spot Bond			7.44500	106.11158	7.44500	106.09016			0.00	0
Total WSP3 SPOT									0.00	0
Total For WSP3									0.00	0
WSP4 On 28/05/2020 Spot Bond			7.72000	105.91489	7.72000	105.89273			0.00	0
Total WSP4 SPOT									0.00	0
Total For WSP4									0.00	0
WSP5 On 28/05/2021 Spot Bond			7.79000	106.34994	7.79000	106.32749			0.00	0 2,701
Total WSP5 SPOT									0.00	0 2,701
Total For WSP5									0.00	0 2,701
Z014 On 30/06/2015 Spot Bond			6.17500	96.66890	6.17500	96.65293			0.00	0
Total Z014 SPOT									0.00	0
Total For Z014									0.00	0
Z020 On 19/10/2015 Spot Bond			6.10500	94.97602	6.10500	94.96033			0.00	0
Total Z020 SPOT									0.00	0
Total For Z020									0.00	0
Z071 On 01/07/2015 Spot Bond			6.17500	96.65293	6.17500	96.63696			0.00	0
Total Z071 SPOT									0.00	0
Total For Z071									0.00	0
Z083 On 30/09/2019 Spot Bond			6.83500	72.40764	6.83500	72.39420			0.00	0
Total Z083 SPOT									0.00	0
Total For Z083									0.00	0
ZA021 On 20/10/2015 Spot Bond			100.00000	55.08479	100.00000	54.98029			0.00	0
Total ZA021 SPOT									0.00	0
Total For ZA021									0.00	0
ZA029 On 20/09/2016 Spot Bond			100.00000	29.15707	100.00000	29.10176			0.00	0
Total ZA029 SPOT									0.00	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For ZA029									0.00	0
Total for SPOT									51,056,862,409,391,500.00	159,290,415,200 221,102
Total for SPOT :									51,056,862,409,391,500.00	159,290,415,200 221,102
Total Futures									51 056 862 487 196 900.00	159,290,415,849 221,102
Total Options									0.00	0
Grand Total:									51,056,862,487,196,900.00	159,290,415,849 221,103