



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/12/2014

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			125.01946	125.01946	125.03303	125.03303			0.00	0
EL28 On 07/05/2015 Bond Future			125.52960	125.52960	125.54683	125.54683			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			956.97000	0.95697	970,540		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			966.97000	0.96697	980,540		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			976.97000	0.97697	990,540		0.00	0
EL28 On 07/05/2015 Bond Future	125.00	Call			546.83000	0.54683	529,600		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			536.83000	0.53683	519,600		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			556.83000	0.55683	539,600		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			9.27750	87.44379	9.31423	87.16054			0.00	0
ES33	On	07/05/2015	Bond Future			9.35237	85.06137	9.38992	84.77589			0.00	0
ES33	On	06/08/2015	Bond Future			9.41614	86.54551	9.45488	86.25476			0.00	0
Total ES33 Future												0.00	0
ES33	On	05/02/2015	Bond Future	9.99	Call			4,963.41000	4.96341	5,246,660		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			5,033.46000	5.03346	5,316,710		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			5,103.42000	5.10342	5,386,670		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			2,592.11000	2.59211	2,877,590		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			2,664.35000	2.66435	2,949,830		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			2,736.50000	2.73650	3,021,980		0.00	0
ES33	On	06/08/2015	Bond Future	9.61	Call			1,149.03000	1.14903	1,439,780		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			1,002.23000	1.00223	1,292,980		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			1,075.68000	1.07568	1,366,430		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			118.90474	118.90474	118.80976	118.80976			0.00	0
I2025	On	07/05/2015	Bond Future			120.82585	120.82585	120.73254	120.73254			0.00	0
Total I2025 Future												0.00	0
I2025	On	05/02/2015	Bond Future	118.99	Put			180.24000	0.18024	85,260		0.00	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0
I2025	On	05/02/2015	Bond Future	119.00	Put			190.24000	0.19024	95,260		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			200.24000	0.20024	105,260		0.00	0
I2025	On	05/02/2015	Bond Future	118.99	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			257.46000	0.25746	164,150		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			267.46000	0.26746	174,150		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			277.46000	0.27746	184,150		0.00	0
Total I2025 Option												0.00	0
Total For I2025												0.00	0
I2038	On	05/02/2015	Bond Future			127.21420	127.21420	127.11267	127.11267			11,703,706.40	92
I2038	On	07/05/2015	Bond Future			129.26939	129.26939	129.16998	129.16998			0.00	0
Total I2038 Future												11,703,706.40	92
I2038	On	05/02/2015	Bond Future	122.99	Call			4,122.67000	4.12267	4,224,200		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			4,112.67000	4.11267	4,214,200		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			4,102.67000	4.10267	4,204,200		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	126.99	Call			2,179.98000	2.17998	2,279,390		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			2,169.98000	2.16998	2,269,390		0.00	0
I2038	On	07/05/2015	Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0
I2038	On	07/05/2015	Bond Future	127.01	Call			2,159.98000	2.15998	2,259,390		0.00	0
I2038	On	07/05/2015	Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0
Total I2038 Option												0.00	0
Total For I2038												11,703,706.40	92
I2046	On	05/02/2015	Bond Future			130.31478	130.31478	130.33022	130.33022			0.00	0
I2046	On	07/05/2015	Bond Future			131.05124	131.05124	131.07027	131.07027			0.00	0
Total I2046 Future												0.00	0
I2046	On	05/02/2015	Bond Future	123.99	Call			6,340.22000	6.34022	6,324,780		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			6,330.22000	6.33022	6,314,780		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			6,320.22000	6.32022	6,304,780		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			4,060.27000	4.06027	4,041,240		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			4,080.27000	4.08027	4,061,240		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			4,070.27000	4.07027	4,051,240		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			138.76958	138.76958	138.61298	138.61298			0.00	0
I2050	On	07/05/2015	Bond Future			141.01153	141.01153	140.85615	140.85615			0.00	0
Total I2050 Future												0.00	0
I2050	On	05/02/2015	Bond Future	129.99	Call			8,622.98000	8.62298	8,779,580		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			8,612.98000	8.61298	8,769,580		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			8,602.98000	8.60298	8,759,580		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			5,866.15000	5.86615	6,021,530		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			5,856.15000	5.85615	6,011,530		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			5,846.15000	5.84615	6,001,530		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			7.74507	122.57707	7.76105	122.43736		7.58	24,515,414.00	200
R186	On	07/05/2015	Bond Future			7.78931	124.54757	7.80550	124.40877		7.55	0.00	0
R186	On	06/08/2015	Bond Future			7.81807	121.41896	7.83490	121.27732		7.97	0.00	0
R186	On	05/11/2015	Bond Future			7.82603	123.66450	7.84337	123.52098		7.70	0.00	0
Total R186 Future												24,515,414.00	200
R186	On	05/02/2015	Bond Future	8.00	Call			2,783.88000	2.78388	2,873,590	7.58	0.00	0
R186	On	05/02/2015	Bond Future	8.00	Put			720.94000	0.72094	670,940	7.58	0.00	0
R186	On	05/02/2015	Bond Future	8.05	Call			3,093.08000	3.09308	3,188,490	7.60	0.00	0
R186	On	05/02/2015	Bond Future	8.76	Call			8,335.70000	8.33570	8,471,980	7.95	0.00	0
R186	On	05/02/2015	Bond Future	8.50	Put			92.13000	0.09213	81,680	7.82	0.00	0
R186	On	05/02/2015	Bond Future	8.45	Put			116.55000	0.11655	103,890	7.80	0.00	0
R186	On	05/02/2015	Bond Future	8.74	Call			8,179.93000	8.17993	8,315,880	7.94	0.00	0
R186	On	05/02/2015	Bond Future	8.74	Put			27.32000	0.02732	23,560	7.94	0.00	0
R186	On	05/02/2015	Bond Future	8.75	Call			8,257.82000	8.25782	8,393,930	7.94	0.00	0
R186	On	05/02/2015	Bond Future	8.75	Put			25.90000	0.02590	22,300	7.94	0.00	0
R186	On	05/02/2015	Bond Future	8.05	Put			604.59000	0.60459	560,290	7.60	0.00	0
R186	On	05/02/2015	Bond Future	8.45	Call			5,935.16000	5.93516	6,062,210	7.80	0.00	0
R186	On	05/02/2015	Bond Future	8.76	Put			24.54000	0.02454	21,110	7.95	0.00	0
R186	On	05/02/2015	Bond Future	9.00	Call			10,196.10000	10.19610	10,334,760	8.07	0.00	0
R186	On	05/02/2015	Bond Future	9.00	Put			6.35000	0.00635	5,300	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			6,317.89000	6.31789	6,447,150	7.82	0.00	0
R186	On	07/05/2015	Bond Future	8.26	Put			1,026.18000	1.02618	983,810	7.79	0.00	0
R186	On	07/05/2015	Bond Future	8.24	Call			4,714.79000	4.71479	4,809,940	7.78	0.00	0
R186	On	07/05/2015	Bond Future	8.24	Put			1,070.19000	1.07019	1,026,540	7.78	0.00	0
R186	On	07/05/2015	Bond Future	8.25	Call			4,774.55000	4.77455	4,870,350	7.78	0.00	0
R186	On	07/05/2015	Bond Future	8.25	Put			1,047.86000	1.04786	1,004,860	7.78	0.00	0
R186	On	07/05/2015	Bond Future	8.26	Call			4,834.88000	4.83488	4,931,310	7.79	0.00	0
R186	On	06/08/2015	Bond Future	8.01	Call			3,978.40000	3.97840	4,055,410	8.10	0.00	0
R186	On	06/08/2015	Bond Future	8.01	Put			2,518.22000	2.51822	2,453,590	8.10	0.00	0
R186	On	06/08/2015	Bond Future	7.99	Call			3,882.60000	3.88260	3,958,450	8.09	0.00	0
R186	On	06/08/2015	Bond Future	7.99	Put			2,587.97000	2.58797	2,522,180	8.09	0.00	0
R186	On	06/08/2015	Bond Future	8.00	Call			3,930.35000	3.93035	4,006,790	8.09	0.00	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,552.91000	2.55291	2,487,710	8.09	0.00	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,313.52000	2.31352	2,258,530	7.93	0.00	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,285.24000	2.28524	2,230,710	7.93	0.00	0
R186	On	05/11/2015	Bond Future	8.26	Call			5,636.95000	5.63695	5,726,400	7.94	0.00	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,257.67000	2.25767	2,203,600	7.94	0.00	0
R186	On	05/11/2015	Bond Future	9.00	Call			9,885.10000	9.88510	10,003,110	8.16	0.00	0
R186	On	05/11/2015	Bond Future	9.00	Put			818.14000	0.81814	792,630	8.16	0.00	0
R186	On	05/11/2015	Bond Future	8.24	Call			5,533.57000	5.53357	5,622,100	7.93	0.00	0
R186	On	05/11/2015	Bond Future	8.25	Call			5,584.94000	5.58494	5,673,930	7.93	0.00	0
Total R186 Option												0.00	0
Total For R186												24,515,414.00	200
R197	On	05/02/2015	Bond Future			288.63175	288.63175	288.66653	288.66653			0.00	0
R197	On	07/05/2015	Bond Future			293.29475	293.29475	293.33770	293.33770			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			343.47000	0.34347	378,250		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			323.47000	0.32347	358,250		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			333.47000	0.33347	368,250		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			672.30000	0.67230	715,250		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			652.30000	0.65230	695,250		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			662.30000	0.66230	705,250		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			237.78381	237.78381	237.81238	237.81238			0.00	0
R202	On	07/05/2015	Bond Future			241.62540	241.62540	241.66045	241.66045			0.00	0
Total R202 Future												0.00	0
R202	On	05/02/2015	Bond Future	232.99	Call			4,822.38000	4.82238	4,793,810		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			4,812.38000	4.81238	4,783,810		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			4,802.38000	4.80238	4,773,810		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	238.50	Call			3,160.45000	3.16045	3,125,400		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			3,150.45000	3.15045	3,115,400		0.00	0
R202	On	07/05/2015	Bond Future	238.51	Put			0.00000	0.00000	0,000		0.00	0
R202	On	07/05/2015	Bond Future	238.49	Call			3,170.45000	3.17045	3,135,400		0.00	0
R202	On	07/05/2015	Bond Future	238.49	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			7.51295	104.89585	7.49300	105.01589		5.63	0.00	0
R2023	On	07/05/2015	Bond Future			7.55440	102.65755	7.53314	102.78219		6.01	0.00	0
R2023	On	06/08/2015	Bond Future			7.57719	104.44820	7.55505	104.57465		6.09	0.00	0
Total R2023 Future												0.00	0
R2023	On	05/02/2015	Bond Future	8.74	Call			7,173.89000	7.17389	7,054,020	6.14	0.00	0
R2023	On	05/02/2015	Bond Future	8.74	Put			2.33000	0.00233	2,500	6.14	0.00	0
R2023	On	05/02/2015	Bond Future	8.75	Call			7,228.60000	7.22860	7,108,710	6.14	0.00	0
R2023	On	05/02/2015	Bond Future	8.75	Put			2.17000	0.00217	2,320	6.14	0.00	0
R2023	On	05/02/2015	Bond Future	8.76	Call			7,283.28000	7.28328	7,163,380	6.14	0.00	0
R2023	On	05/02/2015	Bond Future	8.76	Put			2.02000	0.00202	2,160	6.14	0.00	0
R2023	On	07/05/2015	Bond Future	8.14	Put			458.18000	0.45818	479,010	6.27	0.00	0
R2023	On	07/05/2015	Bond Future	8.15	Call			3,987.07000	3.98707	3,882,850	6.27	0.00	0
R2023	On	07/05/2015	Bond Future	8.15	Put			447.51000	0.44751	467,930	6.27	0.00	0
R2023	On	07/05/2015	Bond Future	8.16	Call			4,032.70000	4.03270	3,928,060	6.27	0.00	0
R2023	On	07/05/2015	Bond Future	8.16	Put			437.05000	0.43705	457,050	6.27	0.00	0
R2023	On	07/05/2015	Bond Future	8.14	Call			3,941.62000	3.94162	3,837,810	6.27	0.00	0
R2023	On	06/08/2015	Bond Future	9.07	Call			8,355.61000	8.35561	8,235,380	6.47	0.00	0
R2023	On	06/08/2015	Bond Future	9.07	Put			142.55000	0.14255	148,770	6.47	0.00	0
R2023	On	06/08/2015	Bond Future	8.24	Call			4,574.84000	4.57484	4,474,540	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			752.98000	0.75298	779,130	6.38	0.00	0
R2023	On	06/08/2015	Bond Future	8.25	Call			4,616.99000	4.61699	4,516,320	6.38	0.00	0
R2023	On	06/08/2015	Bond Future	8.25	Put			740.68000	0.74068	766,460	6.38	0.00	0
R2023	On	06/08/2015	Bond Future	8.26	Call			4,659.25000	4.65925	4,558,230	6.38	0.00	0
R2023	On	06/08/2015	Bond Future	8.26	Put			728.54000	0.72854	753,970	6.38	0.00	0
Total R2023 Option												0.00	0
Total For R2023												0.00	0
R203	On	05/02/2015	Bond Future			6.64757	107.12016	6.62133	107.18319		1.82	0.00	0
R203	On	07/05/2015	Bond Future			6.66319	104.67521	6.63259	104.74206		1.86	0.00	0
R203	On	06/08/2015	Bond Future			6.61390	106.50139	6.57950	106.56901		1.74	0.00	0
Total R203 Future												0.00	0
R203	On	05/02/2015	Bond Future	7.69	Call			2,529.21000	2.52921	2,466,280	2.01	0.00	0
R203	On	05/02/2015	Bond Future	7.69	Put			0.60000	0.00060	0,700	2.01	0.00	0
R203	On	05/02/2015	Bond Future	8.34	Call			4,028.78000	4.02878	3,965,750	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			4,051.64000	4.05164	3,988,610	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			4,074.49000	4.07449	4,011,460	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			1,469.33000	1.46933	1,412,110	1.98	0.00	0
R203	On	07/05/2015	Bond Future	7.26	Put			109.49000	0.10949	119,120	1.98	0.00	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,432.60000	1.43260	1,375,850	1.98	0.00	0
R203	On	07/05/2015	Bond Future	7.24	Put			115.75000	0.11575	125,850	1.98	0.00	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,450.93000	1.45093	1,393,940	1.98	0.00	0
R203	On	07/05/2015	Bond Future	7.25	Put			112.58000	0.11258	122,440	1.98	0.00	0
R203	On	06/08/2015	Bond Future	6.76	Call			817.42000	0.81742	776,690	1.79	0.00	0
R203	On	06/08/2015	Bond Future	6.76	Put			463.24000	0.46324	490,130	1.79	0.00	0
R203	On	06/08/2015	Bond Future	6.74	Call			793.27000	0.79327	753,180	1.79	0.00	0
R203	On	06/08/2015	Bond Future	6.74	Put			478.26000	0.47826	505,790	1.79	0.00	0
R203	On	06/08/2015	Bond Future	6.75	Call			805.30000	0.80530	764,890	1.79	0.00	0
R203	On	06/08/2015	Bond Future	6.75	Put			470.70000	0.47070	497,910	1.79	0.00	0
Total R203 Option												0.00	0
Total For R203												0.00	0
R2030	On	05/02/2015	Bond Future			8.14164	99.00386	8.18312	98.65252			0.00	0
R2030	On	07/05/2015	Bond Future			8.19097	100.59592	8.23342	100.24151			0.00	0
Total R2030 Future												0.00	0
R2030	On	05/02/2015	Bond Future	9.24	Call			8,385.62000	8.38562	8,736,960		0.00	0
R2030	On	05/02/2015	Bond Future	9.24	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	9.25	Call			8,460.02000	8.46002	8,811,360		0.00	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0
R2030	On	05/02/2015	Bond Future	9.26	Call			8,534.33000	8.53433	8,885,670		0.00	0
R2030	On	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0
R2030	On	07/05/2015	Bond Future	8.74	Call			4,094.06000	4.09406	4,448,470		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			4,172.43000	4.17243	4,526,840		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			4,250.70000	4.25070	4,605,110		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												0.00	0
R2032	On	05/02/2015	Bond Future			8.33955	102.18880	8.38106	101.81696			0.00	0
R2032	On	07/05/2015	Bond Future			8.39040	99.67615	8.43285	99.30095			0.00	0
R2032	On	06/08/2015	Bond Future			8.42929	101.41542	8.47303	101.03341			0.00	0
Total R2032 Future												0.00	0
R2032	On	05/02/2015	Bond Future	8.51	Call			1,142.12000	1.14212	1,513,960		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			966.23000	0.96623	1,338,070		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			1,054.23000	1.05423	1,426,070		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			676.59000	0.67659	1,051,790		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			501.85000	0.50185	877,050		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			589.28000	0.58928	964,480		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			234.48000	0.23448	616,490		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			321.21000	0.32121	703,220		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			147.64000	0.14764	529,650		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			8.44199	100.80572	8.48341	100.39428			0.00	0
R2037	On	07/05/2015	Bond Future			8.49218	102.42669	8.53448	102.01138			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			8.53256	99.95367	8.57610	99.53070			0.00	0
Total R2037 Future												0.00	0
R2037	On	05/02/2015	Bond Future	9.49	Call			9,236.37000	9.23637	9,647,810		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			9,321.24000	9.32124	9,732,680		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			9,405.98000	9.40598	9,817,420		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	9.01	Call			4,488.70000	4.48870	4,904,010		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			4,306.37000	4.30637	4,721,680		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			4,397.60000	4.39760	4,812,910		0.00	0
R2037	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0
R2037	On	06/08/2015	Bond Future	8.74	Call			1,567.35000	1.56735	1,990,320		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			1,661.72000	1.66172	2,084,690		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			1,755.95000	1.75595	2,178,920		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			6.92450	104.69612	6.90935	104.74782		2.84	0.00	0
R204	On	07/05/2015	Bond Future			6.96000	106.37914	6.94277	106.43444		2.87	0.00	0
R204	On	06/08/2015	Bond Future			6.95807	104.19560	6.93948	104.25151		2.96	0.00	0
Total R204 Future												0.00	0
R204	On	05/02/2015	Bond Future	8.24	Call			4,423.31000	4.42331	4,371,610	3.13	0.00	0
R204	On	05/02/2015	Bond Future	8.24	Put			0.18000	0.00018	0,180	3.13	0.00	0
R204	On	05/02/2015	Bond Future	8.25	Call			4,455.64000	4.45564	4,403,950	3.13	0.00	0
R204	On	05/02/2015	Bond Future	8.25	Put			0.16000	0.00016	0,170	3.13	0.00	0
R204	On	05/02/2015	Bond Future	8.26	Call			4,487.97000	4.48797	4,436,270	3.13	0.00	0
R204	On	05/02/2015	Bond Future	8.26	Put			0.15000	0.00015	0,150	3.13	0.00	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,976.14000	1.97614	1,930,150	3.04	0.00	0
R204	On	07/05/2015	Bond Future	7.49	Put			237.34000	0.23734	246,650	3.04	0.00	0
R204	On	07/05/2015	Bond Future	7.50	Call			2,001.57000	2.00157	1,955,380	3.04	0.00	0
R204	On	07/05/2015	Bond Future	7.50	Put			231.33000	0.23133	240,440	3.04	0.00	0
R204	On	07/05/2015	Bond Future	7.51	Call			2,027.11000	2.02711	1,980,710	3.04	0.00	0
R204	On	07/05/2015	Bond Future	7.51	Put			225.45000	0.22545	234,350	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			4,368.31000	4.36831	4,314,710	3.17	0.00	0
R204	On	06/08/2015	Bond Future	8.41	Put			58.57000	0.05857	60,880	3.17	0.00	0
R204	On	06/08/2015	Bond Future	7.74	Call			2,650.46000	2.65046	2,603,520	3.17	0.00	0
R204	On	06/08/2015	Bond Future	7.74	Put			276.26000	0.27626	285,230	3.17	0.00	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,674.60000	2.67460	2,627,510	3.17	0.00	0
R204	On	06/08/2015	Bond Future	7.75	Put			271.17000	0.27117	279,990	3.17	0.00	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,698.35000	2.69835	2,651,120	3.17	0.00	0
R204	On	06/08/2015	Bond Future	7.76	Put			265.70000	0.26570	274,380	3.17	0.00	0
Total R204 Option												0.00	0
Total For R204												0.00	0
R2044	On	05/02/2015	Bond Future			8.56145	102.24516	8.60793	101.74379			0.00	0
R2044	On	07/05/2015	Bond Future			8.61101	103.88931	8.65850	103.38256			0.00	0
R2044	On	06/08/2015	Bond Future			8.65147	101.31641	8.70028	100.80056			0.00	0
Total R2044 Future												0.00	0
R2044	On	05/02/2015	Bond Future	8.99	Call			3,967.78000	3.96778	4,469,150		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			4,068.07000	4.06807	4,569,440		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			4,168.18000	4.16818	4,669,550		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	Put			0.00000	0.00000	0,000		0.00	0
R2044	On	07/05/2015	Bond Future	9.01	Call			3,621.14000	3.62114	4,127,890		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			3,421.06000	3.42106	3,927,810		0.00	0
R2044	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0
R2044	On	07/05/2015	Bond Future	9.00	Call			3,521.18000	3.52118	4,027,930		0.00	0
R2044	On	06/08/2015	Bond Future	8.76	Call			625.13000	0.62513	1,140,980		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			416.51000	0.41651	932,360		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			520.91000	0.52091	1,036,760		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			8.54196	106.21372	8.58845	105.69586			42,485,488.00	400
R2048	On	07/05/2015	Bond Future			8.58712	103.49025	8.63459	102.96672			0.00	0
R2048	On	06/08/2015	Bond Future			8.62278	105.29553	8.67152	104.76252			0.00	0
Total R2048 Future												42,485,488.00	400

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			9,198.71000	9.19871	9,716,570		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			9,292.41000	9.29241	9,810,270		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			9,385.93000	9.38593	9,903,790		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			6,283.63000	6.28363	6,807,160		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			6,381.62000	6.38162	6,905,150		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			6,479.43000	6.47943	7,002,960		0.00	0
R2048	On	06/08/2015	Bond Future	8.76	Call			955.17000	0.95517	1,488,180		0.00	0
R2048	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0
R2048	On	06/08/2015	Bond Future	8.74	Call			740.65000	0.74065	1,273,660		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			848.01000	0.84801	1,381,020		0.00	0
R2048	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0
Total R2048 Option												0.00	0
Total For R2048												42,485,488.00	400
R207	On	05/02/2015	Bond Future			7.13066	101.00162	7.10000	101.12766		3.72	41,107,659.34	407
R207	On	07/05/2015	Bond Future			7.17415	102.62551	7.14085	102.75626		3.78	0.00	0
R207	On	06/08/2015	Bond Future			7.18894	100.77133	7.15349	100.90398		3.92	0.00	0
Total R207 Future												41,107,659.34	407
R207	On	05/02/2015	Bond Future	8.49	Call			5,526.64000	5.52664	5,400,640	4.08	0.00	0
R207	On	05/02/2015	Bond Future	8.49	Put			0.22000	0.00022	0,260	4.08	0.00	0
R207	On	05/02/2015	Bond Future	8.50	Call			5,565.02000	5.56502	5,439,020	4.08	0.00	0
R207	On	05/02/2015	Bond Future	8.50	Put			0.20000	0.00020	0,240	4.08	0.00	0
R207	On	05/02/2015	Bond Future	8.51	Call			5,603.39000	5.60339	5,477,380	4.08	0.00	0
R207	On	05/02/2015	Bond Future	8.51	Put			0.19000	0.00019	0,220	4.08	0.00	0
R207	On	07/05/2015	Bond Future	8.26	Call			4,343.02000	4.34302	4,218,400	4.05	0.00	0
R207	On	07/05/2015	Bond Future	8.26	Put			59.80000	0.05980	65,930	4.05	0.00	0
R207	On	07/05/2015	Bond Future	7.73	Call			2,565.19000	2.56519	2,457,710	3.98	0.00	0
R207	On	07/05/2015	Bond Future	7.73	Put			282.12000	0.28212	305,390	3.98	0.00	0
R207	On	07/05/2015	Bond Future	8.24	Call			4,272.66000	4.27266	4,148,420	4.05	0.00	0
R207	On	07/05/2015	Bond Future	8.24	Put			64.01000	0.06401	70,520	4.05	0.00	0
R207	On	07/05/2015	Bond Future	8.25	Call			4,307.81000	4.30781	4,183,380	4.05	0.00	0
R207	On	07/05/2015	Bond Future	8.25	Put			61.87000	0.06187	68,190	4.05	0.00	0
R207	On	06/08/2015	Bond Future	7.75	Call			2,728.57000	2.72857	2,627,890	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			524.48000	0.52448	556,450	4.13	0.00	0
R207	On	06/08/2015	Bond Future	7.76	Call			2,756.28000	2.75628	2,655,170	4.13	0.00	0
R207	On	06/08/2015	Bond Future	7.76	Put			515.75000	0.51575	547,290	4.13	0.00	0
R207	On	06/08/2015	Bond Future	7.46	Call			1,977.43000	1.97743	1,890,930	4.05	0.00	0
R207	On	06/08/2015	Bond Future	7.46	Put			837.46000	0.83746	883,610	4.05	0.00	0
R207	On	06/08/2015	Bond Future	7.74	Call			2,700.95000	2.70095	2,600,710	4.13	0.00	0
R207	On	06/08/2015	Bond Future	7.74	Put			533.33000	0.53333	565,740	4.13	0.00	0
Total R207 Option												0.00	0
Total For R207												41,107,659.34	407
R208	On	05/02/2015	Bond Future			7.28598	99.84051	7.26591	99.93691		4.55	32,647,846.77	327
R208	On	07/05/2015	Bond Future			7.32688	98.04561	7.30520	98.14616		4.82	0.00	0
R208	On	06/08/2015	Bond Future			7.34454	99.75615	7.32176	99.85812		4.86	0.00	0
R208	On	05/11/2015	Bond Future			7.33107	98.19706	7.30693	98.30139		4.75	0.00	0
Total R208 Future												32,647,846.77	327
R208	On	05/02/2015	Bond Future	8.49	Call			5,674.59000	5.67459	5,578,300	4.97	0.00	0
R208	On	05/02/2015	Bond Future	8.49	Put			1.50000	0.00150	1,610	4.97	0.00	0
R208	On	05/02/2015	Bond Future	8.50	Call			5,719.13000	5.71913	5,622,840	4.97	0.00	0
R208	On	05/02/2015	Bond Future	8.50	Put			1.38000	0.00138	1,490	4.97	0.00	0
R208	On	05/02/2015	Bond Future	8.51	Call			5,763.66000	5.76366	5,667,360	4.97	0.00	0
R208	On	05/02/2015	Bond Future	8.51	Put			1.28000	0.00128	1,380	4.97	0.00	0
R208	On	07/05/2015	Bond Future	8.00	Call			3,431.13000	3.43113	3,344,140	5.07	0.00	0
R208	On	07/05/2015	Bond Future	8.00	Put			270.47000	0.27047	284,030	5.07	0.00	0
R208	On	07/05/2015	Bond Future	8.01	Call			3,469.03000	3.46903	3,381,750	5.07	0.00	0
R208	On	07/05/2015	Bond Future	8.01	Put			263.80000	0.26380	277,070	5.07	0.00	0
R208	On	07/05/2015	Bond Future	7.99	Call			3,393.50000	3.39350	3,306,820	5.07	0.00	0
R208	On	07/05/2015	Bond Future	7.99	Put			277.44000	0.27744	291,310	5.07	0.00	0
R208	On	06/08/2015	Bond Future	8.85	Put			95.74000	0.09574	100,280	5.18	0.00	0
R208	On	06/08/2015	Bond Future	7.99	Put			574.60000	0.57460	595,930	5.10	0.00	0
R208	On	06/08/2015	Bond Future	8.00	Call			3,546.03000	3.54603	3,465,090	5.10	0.00	0
R208	On	06/08/2015	Bond Future	8.00	Put			564.87000	0.56487	585,900	5.10	0.00	0
R208	On	06/08/2015	Bond Future	8.01	Call			3,579.56000	3.57956	3,498,320	5.10	0.00	0
R208	On	06/08/2015	Bond Future	8.01	Put			555.29000	0.55529	576,020	5.10	0.00	0
R208	On	06/08/2015	Bond Future	8.85	Call			6,658.02000	6.65802	6,560,590	5.18	0.00	0
R208	On	06/08/2015	Bond Future	7.99	Call			3,512.61000	3.51261	3,431,970	5.10	0.00	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,038.92000	1.03892	1,071,410	4.91	0.00	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,025.30000	1.02530	1,057,450	4.91	0.00	0
R208	On	05/11/2015	Bond Future	8.48	Call			5,268.15000	5.26815	5,177,120	5.07	0.00	0
R208	On	05/11/2015	Bond Future	8.48	Put			350.87000	0.35087	364,170	5.07	0.00	0
R208	On	05/11/2015	Bond Future	7.74	Call			2,904.07000	2.90407	2,832,570	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	7.74	Put			1,052.69000	1.05269	1,085,520	4.91	0.00	0
R208	On	05/11/2015	Bond Future	7.75	Call			2,932.54000	2.93254	2,860,700	4.91	0.00	0
R208	On	05/11/2015	Bond Future	7.76	Call			2,961.14000	2.96114	2,888,960	4.91	0.00	0
Total R208 Option												0.00	0
Total For R208												32,647,846.77	327
R209	On	05/02/2015	Bond Future			8.36477	81.46276	8.40101	81.16424		11.29	1,629,255.20	20
R209	On	07/05/2015	Bond Future			8.40934	79.62424	8.44627	79.32308		12.20	0.00	0
R209	On	06/08/2015	Bond Future			8.44334	81.01363	8.48127	80.70689		12.48	0.00	0
Total R209 Future												1,629,255.20	20
R209	On	05/02/2015	Bond Future	9.25	Call			6,614.28000	6.61428	6,896,600	12.23	0.00	0
R209	On	05/02/2015	Bond Future	9.25	Put			84.69000	0.08469	68,490	12.23	0.00	0
R209	On	05/02/2015	Bond Future	9.26	Call			6,682.40000	6.68240	6,965,330	12.23	0.00	0
R209	On	05/02/2015	Bond Future	9.26	Put			80.92000	0.08092	65,330	12.23	0.00	0
R209	On	05/02/2015	Bond Future	9.00	Call			4,923.55000	4.92355	5,184,880	11.99	0.00	0
R209	On	05/02/2015	Bond Future	9.00	Put			227.84000	0.22784	190,650	11.99	0.00	0
R209	On	05/02/2015	Bond Future	9.24	Call			6,545.86000	6.54586	6,827,590	12.22	0.00	0
R209	On	05/02/2015	Bond Future	9.24	Put			88.27000	0.08827	71,480	12.22	0.00	0
R209	On	07/05/2015	Bond Future	9.01	Call			5,296.37000	5.29637	5,523,970	12.56	0.00	0
R209	On	07/05/2015	Bond Future	9.01	Put			907.80000	0.90780	834,240	12.56	0.00	0
R209	On	07/05/2015	Bond Future	8.99	Call			5,183.75000	5.18375	5,409,090	12.54	0.00	0
R209	On	07/05/2015	Bond Future	8.99	Put			944.41000	0.94441	868,590	12.54	0.00	0
R209	On	07/05/2015	Bond Future	9.00	Call			5,239.97000	5.23997	5,466,440	12.55	0.00	0
R209	On	07/05/2015	Bond Future	9.00	Put			925.96000	0.92596	851,270	12.55	0.00	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,697.49000	1.69749	1,601,970	12.81	0.00	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,674.20000	1.67420	1,579,650	12.82	0.00	0
R209	On	06/08/2015	Bond Future	9.01	Call			5,745.03000	5.74503	5,958,180	12.83	0.00	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,651.18000	1.65118	1,557,590	12.83	0.00	0
R209	On	06/08/2015	Bond Future	9.90	Call			10,683.53000	10.68353	10,959,410	13.16	0.00	0
R209	On	06/08/2015	Bond Future	9.90	Put			401.99000	0.40199	371,130	13.16	0.00	0
R209	On	06/08/2015	Bond Future	8.99	Call			5,642.47000	5.64247	5,853,690	12.81	0.00	0
R209	On	06/08/2015	Bond Future	9.00	Call			5,693.67000	5.69367	5,905,860	12.82	0.00	0
Total R209 Option												0.00	0
Total For R209												1,629,255.20	20
R210	On	05/02/2015	Bond Future			177.61730	177.61730	177.63849	177.63849			0.00	0
R210	On	07/05/2015	Bond Future			178.41153	178.41153	178.43770	178.43770			0.00	0
Total R210 Future												0.00	0
R210	On	05/02/2015	Bond Future	175.01	Put			0.00000	0.00000	0,000		0.00	0
R210	On	05/02/2015	Bond Future	174.99	Call			2,648.49000	2.64849	2,627,300		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	Put			0.00000	0.00000	0,000		0.00	0
R210	On	05/02/2015	Bond Future	175.00	Call			2,638.49000	2.63849	2,617,300		0.00	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	0,000		0.00	0
R210	On	05/02/2015	Bond Future	175.01	Call			2,628.49000	2.62849	2,607,300		0.00	0
R210	On	07/05/2015	Bond Future	176.99	Call			1,447.70000	1.44770	1,421,530		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			1,437.70000	1.43770	1,411,530		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			1,427.70000	1.42770	1,401,530		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			132.33869	132.33869	132.35724	132.35724			0.00	0
R211	On	07/05/2015	Bond Future			134.47694	134.47694	134.49931	134.49931			0.00	0
Total R211 Future												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			632.76000	0.63276	651,310		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			642.76000	0.64276	661,310		0.00	0
R211	On	05/02/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0
R211	On	05/02/2015	Bond Future	133.01	Put			652.76000	0.65276	671,310		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			510.69000	0.51069	533,060		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			490.69000	0.49069	513,060		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			500.69000	0.50069	523,060		0.00	0
Total R211 Option												0.00	0
Total For R211												0.00	0
R212	On	05/02/2015	Bond Future			137.68276	137.68276	137.69968	137.69968			0.00	0
R212	On	07/05/2015	Bond Future			139.90730	139.90730	139.92826	139.92826			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			290.32000	0.29032	307,240		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			300.32000	0.30032	317,240		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			310.32000	0.31032	327,240		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	141.00	Call			0.00000	0.00000	0,000		0.00	0
R212	On	07/05/2015	Bond Future	141.00	Put			1,071.74000	1.07174	1,092,700		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			1,081.74000	1.08174	1,102,700		0.00	0
R212	On	07/05/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0
R212	On	07/05/2015	Bond Future	140.99	Put			1,061.74000	1.06174	1,082,700		0.00	0
Total R212 Option												0.00	0
Total For R212												0.00	0
R213	On	05/02/2015	Bond Future			8.19762	92.56000	8.23910	92.22207		9.63	0.00	0
R213	On	07/05/2015	Bond Future			8.24261	90.50315	8.28498	90.16221		10.38	0.00	0
R213	On	06/08/2015	Bond Future			8.27607	92.08178	8.31971	91.73459		10.58	0.00	0
Total R213 Future												0.00	0
R213	On	05/02/2015	Bond Future	9.26	Call			7,805.65000	7.80565	8,135,960	10.42	0.00	0
R213	On	05/02/2015	Bond Future	9.26	Put			31.11000	0.03111	23,490	10.42	0.00	0
R213	On	05/02/2015	Bond Future	9.24	Call			7,666.12000	7.66612	7,995,730	10.41	0.00	0
R213	On	05/02/2015	Bond Future	9.24	Put			34.37000	0.03437	26,050	10.41	0.00	0
R213	On	05/02/2015	Bond Future	9.25	Call			7,735.97000	7.73597	8,065,930	10.42	0.00	0
R213	On	05/02/2015	Bond Future	9.25	Put			32.78000	0.03278	24,810	10.42	0.00	0
R213	On	07/05/2015	Bond Future	8.74	Call			4,623.39000	4.62339	4,868,710	10.67	0.00	0
R213	On	07/05/2015	Bond Future	8.74	Put			1,075.53000	1.07553	979,910	10.67	0.00	0
R213	On	07/05/2015	Bond Future	8.75	Call			4,678.18000	4.67818	4,924,900	10.68	0.00	0
R213	On	07/05/2015	Bond Future	8.75	Put			1,054.62000	1.05462	960,400	10.68	0.00	0
R213	On	07/05/2015	Bond Future	8.76	Call			4,733.19000	4.73319	4,981,300	10.69	0.00	0
R213	On	07/05/2015	Bond Future	8.76	Put			1,034.03000	1.03403	941,200	10.69	0.00	0
R213	On	06/08/2015	Bond Future	8.49	Call			3,910.10000	3.91010	4,109,200	10.72	0.00	0
R213	On	06/08/2015	Bond Future	8.49	Put			2,573.43000	2.57343	2,425,340	10.72	0.00	0
R213	On	06/08/2015	Bond Future	8.50	Call			3,954.60000	3.95460	4,155,010	10.73	0.00	0
R213	On	06/08/2015	Bond Future	8.50	Put			2,540.32000	2.54032	2,393,540	10.73	0.00	0
R213	On	06/08/2015	Bond Future	8.51	Call			3,999.34000	3.99934	4,201,060	10.74	0.00	0
R213	On	06/08/2015	Bond Future	8.51	Put			2,507.55000	2.50755	2,362,080	10.74	0.00	0
Total R213 Option												0.00	0
Total For R213												0.00	0
R214	On	05/02/2015	Bond Future			8.45554	82.46764	8.50198	82.06484		11.90	0.00	0
R214	On	07/05/2015	Bond Future			8.49870	80.50185	8.54608	80.09466		12.89	0.00	0
R214	On	06/08/2015	Bond Future			8.53228	81.90604	8.58089	81.49152		13.19	0.00	0
Total R214 Future												0.00	0
R214	On	05/02/2015	Bond Future	9.49	Call			7,887.52000	7.88752	8,277,780	12.85	0.00	0
R214	On	05/02/2015	Bond Future	9.49	Put			50.79000	0.05079	38,250	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			7,958.04000	7.95804	8,348,770	12.86	0.00	0
R214	On	05/02/2015	Bond Future	9.50	Put			48.64000	0.04864	36,570	12.86	0.00	0
R214	On	05/02/2015	Bond Future	9.51	Call			8,028.33000	8.02833	8,419,550	12.86	0.00	0
R214	On	05/02/2015	Bond Future	9.51	Put			46.38000	0.04638	34,800	12.86	0.00	0
R214	On	07/05/2015	Bond Future	9.15	Put			924.45000	0.92445	831,540	13.37	0.00	0
R214	On	07/05/2015	Bond Future	9.16	Call			5,888.69000	5.88869	6,204,360	13.38	0.00	0
R214	On	07/05/2015	Bond Future	9.16	Put			906.61000	0.90661	815,090	13.38	0.00	0
R214	On	07/05/2015	Bond Future	9.14	Call			5,770.59000	5.77059	6,083,460	13.36	0.00	0
R214	On	07/05/2015	Bond Future	9.14	Put			942.60000	0.94260	848,280	13.36	0.00	0
R214	On	07/05/2015	Bond Future	9.15	Call			5,829.55000	5.82955	6,143,830	13.37	0.00	0
R214	On	06/08/2015	Bond Future	8.74	Call			4,241.63000	4.24163	4,479,250	13.36	0.00	0
R214	On	06/08/2015	Bond Future	8.74	Put			2,909.19000	2.90919	2,732,290	13.36	0.00	0
R214	On	06/08/2015	Bond Future	8.75	Call			4,288.00000	4.28800	4,527,130	13.37	0.00	0
R214	On	06/08/2015	Bond Future	8.75	Put			2,873.05000	2.87305	2,697,660	13.37	0.00	0
R214	On	06/08/2015	Bond Future	8.76	Call			4,334.60000	4.33460	4,575,240	13.38	0.00	0
R214	On	06/08/2015	Bond Future	8.76	Put			2,837.27000	2.83727	2,663,390	13.38	0.00	0
Total R214 Option												0.00	0
Total For R214												0.00	0
Total for Bond												154,089,369.71	1,446
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			488.40500	488.40500	488.02100	488.02100			14,652,150.00	3
GOVI On 07/05/2015 GOVI			496.25500	496.25500	495.87900	495.87900			0.00	0
GOVI On 06/08/2015 GOVI			504.81700	504.81700	504.43200	504.43200			0.00	0
Total GOVI Future									14,652,150.00	3
GOVI On 05/02/2015 GOVI	459.99	Call			280,310.00000	28.03100	284,150,000		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			280,210.00000	28.02100	284,050,000		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			280,110.00000	28.01100	283,950,000		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	450.01	Call			458,690.00000	45.86900	462,450,000		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			458,890.00000	45.88900	462,650,000		0.00	0
GOVI On 07/05/2015 GOVI	449.99	Put			0.00000	0.00000	0,000		0.00	0
GOVI On 07/05/2015 GOVI	450.00	Call			458,790.00000	45.87900	462,550,000		0.00	0
GOVI On 07/05/2015 GOVI	450.00	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			44,220.00000	4.42200	48,070,000		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			44,420.00000	4.44200	48,270,000		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			44,320.00000	4.43200	48,170,000		0.00	0
Total GOVI Option									0.00	0
Total For GOVI									14,652,150.00	3
Total for GOVI									14,652,150.00	3
AL12 On 05/02/2015 Index Future			545.54600	545.54600	543.87000	543.87000			0.00	0
AL12 On 07/05/2015 Index Future			554.31500	554.31500	552.62600	552.62600			0.00	0
Total AL12 Future									0.00	0
Total For AL12									0.00	0
AL37 On 05/02/2015 Index Future			452.33200	452.33200	452.72400	452.72400			0.00	0
AL37 On 07/05/2015 Index Future			459.60200	459.60200	460.01300	460.01300			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			538.01400	538.01400	538.40000	538.40000			0.00	0
AL7T On 07/05/2015 Index Future			546.66200	546.66200	547.06900	547.06900			0.00	0
Total AL7T Future									0.00	0
Total For AL7T									0.00	0
ALBI On 05/02/2015 Index Future			490.82100	490.82100	490.21600	490.21600			0.00	0
ALBI On 07/05/2015 Index Future			498.71100	498.71100	498.10800	498.10800			0.00	0
ALBI On 06/08/2015 Index Future			507.31400	507.31400	506.70000	506.70000			0.00	0
Total ALBI Future									0.00	0
Total For ALBI									0.00	0
IGOV On 05/02/2015 Index Future			226.35000	226.35000	226.38700	226.38700			0.00	0
IGOV On 07/05/2015 Index Future			230.00600	230.00600	230.05000	230.05000			0.00	0
IGOV On 06/08/2015 Index Future			233.99300	233.99300	234.03600	234.03600			0.00	0
Total IGOV Future									0.00	0
Total For IGOV									0.00	0
ILBI On 05/02/2015 Index Future			613.07400	613.07400	613.01400	613.01400			0.00	0
ILBI On 07/05/2015 Index Future			623.10200	623.10200	623.04300	623.04300			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	6.10000	93.90000			0.00	0
JIBAR f On 18/02/2015 Jibar Future			6.15000	93.85000	6.14000	93.86000			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	6.65000	93.35000			0.00	0
JIBAR f On 15/06/2016 Jibar Future			6.77000	93.23000	6.76000	93.24000			0.00	0
JIBAR f On 21/09/2016 Jibar Future			6.89000	93.11000	6.87000	93.13000			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 :									168,741,519.71	1,449
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	101.28599			0.00	0
Total AA02 SPOT									0.00	0
Total For AA02									0.00	0
AA03 On 11/05/2015 Spot Bond			6.75500	101.99691	6.75500	101.97855			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	101.55526			0.00	0
Total AA04 SPOT									0.00	0
Total For AA04									0.00	0
AA05 On 22/03/2019 Spot Bond			8.06500	106.26826	8.06500	106.24505		222,594,000,000.00	27,600,000	606
Total AA05 SPOT								222,594,000,000.00	27,600,000	606
Total For AA05								222,594,000,000.00	27,600,000	606
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.12368			0.00	40
Total AA06 SPOT									0.00	40
Total For AA06									0.00	40
AA07 On 15/04/2021 Spot Bond			8.70000	105.20511	8.70000	105.18050		1,016,160,000,000.00	116,800,000	29
Total AA07 SPOT								1,016,160,000,000.00	116,800,000	29
Total For AA07								1,016,160,000,000.00	116,800,000	29
AB01/R On 24/11/2020 Spot Bond			10.00000	103.67200	10.00000	103.64500			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	100.29710			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	100.37945			0.00	0
Total AB011 SPOT									0.00	0
Total For AB011									0.00	0
AB013 On 21/11/2018 Spot Bond			8.93000	98.32903	8.93000	98.30530		94,658,000,000.00	10,600,000	5
Total AB013 SPOT								94,658,000,000.00	10,600,000	5
Total For AB013								94,658,000,000.00	10,600,000	5
AB014L On 19/11/2024 Spot Bond			100.00000	10.28719	100.00000	10.24196			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	100.55556	10.84000	100.52623			0.00	0
Total AB015U SPOT									0.00	0
Total For AB015U									0.00	0
AB06 On 27/03/2015 Spot Bond			6.87500	101.97557	6.87500	101.95675		8,250,000,000.00	1,200,000	120
Total AB06 SPOT								8,250,000,000.00	1,200,000	120
Total For AB06								8,250,000,000.00	1,200,000	120
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.32918		0.00	0	
Total AB08 SPOT								0.00	0	
Total For AB08								0.00	0	
AB09 On 03/05/2017 Spot Bond			8.39000	105.03905	8.39000	105.01520		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	104.73700	10.00000	104.71000		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	125.89679	2.30000	272.16794		0.00	0	100
Total ABCPI3 SPOT								0.00	0	100
Total For ABCPI3								0.00	0	100
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	100.54661		0.00	4,000,000,000	1,000
Total ABFN04 SPOT								0.00	4,000,000,000	1,000
Total For ABFN04								0.00	4,000,000,000	1,000
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	100.37397		0.00	14,000,000,000	7,000
Total ABFN06 SPOT								0.00	14,000,000,000	7,000
Total For ABFN06								0.00	14,000,000,000	7,000
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	99.82521		0.00	14,000,000,000	7,000
Total ABFN07 SPOT								0.00	14,000,000,000	7,000
Total For ABFN07								0.00	14,000,000,000	7,000
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	99.81800		0.00	0	
Total ABFN08 SPOT								0.00	0	
Total For ABFN08								0.00	0	
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	99.81308		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	101.20519			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	100.93710			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	100.63187			0.00	0
Total ABFN12 SPOT									0.00	0
Total For ABFN12									0.00	0
ABN03U On 12/03/2015 Spot Bond			100.00000	99.18257	100.00000	98.91304			0.00	0
Total ABN03U SPOT									0.00	0
Total For ABN03U									0.00	0
ABN05 On 18/04/2021 Spot Bond			2.04000	173.14655	2.04000	173.13691			0.00	0
Total ABN05 SPOT									0.00	0
Total For ABN05									0.00	0
ABN07 On 13/06/2015 Spot Bond			2.76000	162.84411	2.76000	162.83191			0.00	0
Total ABN07 SPOT									0.00	0
Total For ABN07									0.00	0
ABN09 On 27/06/2023 Spot Bond			2.17000	176.31675	2.17000	176.30636			0.00	0
Total ABN09 SPOT									0.00	0
Total For ABN09									0.00	0
ABN14 On 10/10/2033 Spot Bond			1.82000	185.83735	1.82000	185.82809			0.00	0
Total ABN14 SPOT									0.00	0
Total For ABN14									0.00	0
ABN33 On 29/01/2018 Spot Bond			7.58625	79.48633	7.58625	79.47041			0.00	0
Total ABN33 SPOT									0.00	0
Total For ABN33									0.00	0
ABN34 On 29/01/2018 Spot Bond			7.58625	79.48633	7.58625	79.47041			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	101.68512			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	101.24807			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	101.13156			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			6.88000	104.13945	6.88000	104.11986			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	101.40339			0.00	0
Total ABN55 SPOT									0.00	0
Total For ABN55									0.00	0
ABN56 On 15/09/2015 Spot Bond			7.04500	107.86877	7.04500	107.84814			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	101.15197			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			2.65000	94.96200	2.65000	108.88212			0.00	0
Total ABN61 SPOT									0.00	0
Total For ABN61									0.00	0
ABN62 On 31/03/2028 Spot Bond			2.41000	102.65027	2.41000	161.69673			0.00	0
Total ABN62 SPOT									0.00	0
Total For ABN62									0.00	0
ABN63 On 07/12/2033 Spot Bond			2.29000	117.80468	2.29000	215.64834			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			9.06500	93.91767	9.06500	94.58727			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	102.77932			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	109.41062	9.63000	109.39173			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			9.13000	114.77884	9.13000	114.75085			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			8.40500	93.30542	8.40500	93.28432			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			9.22500	114.05026	9.22500	114.02215			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	99.93901			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	100.82912			0.00	0
Total ABN92 SPOT									0.00	0
Total For ABN92									0.00	0
ABS10 On 17/03/2018 Spot Bond			7.74000	108.32291	7.74000	108.30020		2,184,228,000,000.00	282,200,000	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									2,184,228,000,000.00	282,200,000 1,594
Total For ABS10									2,184,228,000,000.00	282,200,000 1,594
ABS11 On 09/04/2021 Spot Bond			8.41000	106.48852	8.41000	106.46443			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			6.91500	101.40283	6.91500	101.38413			19,362,000,000.00	2,800,000 13,286
Total ABS5 SPOT									19,362,000,000.00	2,800,000 13,286
Total For ABS5									19,362,000,000.00	2,800,000 13,286
ABS6 On 01/06/2020 Spot Bond			8.45500	99.07678	8.45500	99.05424			3,905,364,500,000.00	461,900,000 823
Total ABS6 SPOT									3,905,364,500,000.00	461,900,000 823
Total For ABS6									3,905,364,500,000.00	461,900,000 823
ABS7 On 11/09/2026 Spot Bond			9.32500	98.43711	9.32500	98.41233			44,760,000,000.00	4,800,000 1,461
Total ABS7 SPOT									44,760,000,000.00	4,800,000 1,461
Total For ABS7									44,760,000,000.00	4,800,000 1,461
ABS9 On 17/03/2016 Spot Bond			7.35000	104.53605	7.35000	104.51520			0.00	0 1,000
Total ABS9 SPOT									0.00	0 1,000
Total For ABS9									0.00	0 1,000
ABS12 On 07/12/2023 Spot Bond			2.11000	217.85310	2.11000	276.00395			0.00	0
Total ABS12 SPOT									0.00	0
Total For ABS12									0.00	0
ABS13 On 31/01/2017 Spot Bond			1.54000	128.18402	1.54000	131.03753			0.00	0
Total ABS13 SPOT									0.00	0
Total For ABS13									0.00	0
ABS14 On 31/01/2022 Spot Bond			2.12000	130.95879	2.12000	133.58169			0.00	0
Total ABS14 SPOT									0.00	0
Total For ABS14									0.00	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00450	100.00000	0.00449			0.00	0
Total ACIF1U SPOT									0.00	0
Total For ACIF1U									0.00	0
ACL01L On 30/06/2015 Spot Bond			100.00000	66.80447	100.00000	66.64263			0.00	0
Total ACL01U SPOT									0.00	0
Total For ACL01U									0.00	0
ACL02L On 15/09/2015 Spot Bond			11.20500	104.76345	11.20500	104.73190			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	100.50019			0.00	0
Total ACL029 SPOT									0.00	0
Total For ACL029									0.00	0
ACL021 On 20/03/2018 Spot Bond			100.00000	6.68907	100.00000	6.67268			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	100.51228			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	100.68334			0.00	0
Total ACL036 SPOT									0.00	0
Total For ACL036									0.00	0
ACL031 On 20/03/2016 Spot Bond			100.00000	39.86994	100.00000	39.77229			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	100.48810			0.00	0
Total ACL042 SPOT									0.00	0
Total For ACL042									0.00	0
ACL047 On 22/10/2018 Spot Bond			11.00000	66.78338	11.00000	66.76428			0.00	0
Total ACL047 SPOT									0.00	0
Total For ACL047									0.00	0
ACL041 On 20/06/2016 Spot Bond			100.00000	25.51676	100.00000	25.45427			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	101.84714			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	102.02166			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	101.76933			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	101.82191			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	101.84504			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	103.03296			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	103.03296			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	103.05045			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	103.05045			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	103.01545			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	92.96533			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	101.73072			0.00	0
Total ACL089 SPOT									0.00	0
Total For ACL089									0.00	0
ACL089 On 25/11/2020 Spot Bond			10.00000	104.73700	10.00000	104.71000			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	101.61915			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	101.79039			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	101.84273			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	101.86372			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	101.82168			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	101.72729			0.00	0
Total ACL100 SPOT									0.00	0
Total For ACL100									0.00	0
ACL104 On 20/12/2019 Spot Bond			8.85500	106.80241	8.85500	106.77671			0.00	0
Total ACL104 SPOT									0.00	0
Total For ACL104									0.00	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.96164			0.00	0
Total ACL118 SPOT									0.00	0
Total For ACL118									0.00	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	101.61893			0.00	0
Total ACL120 SPOT									0.00	0
Total For ACL120									0.00	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total ACL122 SPOT									0.00	0
Total For ACL122									0.00	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	86.92149			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	173.14558			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	173.18451			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	101.76925			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	102.75683			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	100.13172			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	102.75504			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	103.58987			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	103.49140			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	101.73393			0.00	0
Total ACL142 SPOT									0.00	0
Total For ACL142									0.00	0
ACL142 On 25/11/2020 Spot Bond			10.00000	104.73700	10.00000	104.71000			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	101.47494			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	103.01631			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	101.77558			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	102.86005			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	101.57384			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	101.53805			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	101.60752			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	101.73792			0.00	0 4,500
Total ACL156 SPOT									0.00	0 4,500
Total For ACL156									0.00	0 4,500
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.66427			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	101.58016			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	101.60331			0.00	0
Total ACL159 SPOT									0.00	0
Total For ACL159									0.00	0
ACL161 On 20/03/2022 Spot Bond			10.23000	102.22934	10.23000	102.20116			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	101.62629			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	101.59068			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	121.13913			0.00	0
Total ACL165 SPOT									0.00	0
Total For ACL165									0.00	0
ACL165 On 20/06/2019 Spot Bond			9.00500	107.50405	9.00500	107.47818			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	101.73154			0.00	0
Total ACL168 SPOT									0.00	0
Total For ACL168									0.00	0
ACL168 On 20/06/2017 Spot Bond			1.75000	117.41932	1.75000	117.52321			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	101.73853			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	101.60524			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	101.70192			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	101.75433			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	101.64950			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	102.02991			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	102.25028			0.00	79,000,000
Total ACL181 SPOT									0.00	79,000,000
Total For ACL181									0.00	79,000,000
										4,226

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	103.38510			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	101.63063			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	102.78538			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	101.74385			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	101.69466			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	101.78389			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	101.81122			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	102.00806			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	102.26612			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	101.81762			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	101.81762			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	101.92198			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	101.71241			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	101.92084			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	103.87436			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	101.92198			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	95.03155			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	101.85338			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	101.83817			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	124.89013			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	125.77695			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	101.60756			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	101.59288			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	100.35461			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	101.63272			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	101.65369			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	101.70192			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	101.60966			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	101.60756			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	101.75035			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	99.97211			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	100.87124			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	100.84678			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	100.26111			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	100.20291			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	100.22099			0.00	0
Total ADCP10 SPOT									0.00	0
Total For ADCP10									0.00	0
AER01U On 18/11/2016 Spot Bond			100.00000	22.06737	100.00000	22.01392			0.00	0
Total AER01U SPOT									0.00	0
Total For AER01U									0.00	0
AFS1U On 27/09/2019 Spot Bond			100.00000	13.81786	100.00000	13.77425			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	100.34086			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	101.02453			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	101.12433			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	101.25727			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	100.98606			0.00	0
Total AHF3A1 SPOT									0.00	0
Total For AHF3A1									0.00	0
AHF3A On 18/04/2016 Spot Bond			7.52500	99.71563	7.52500	99.69540		24,080,000,000.00		3,200,000
Total AHF3A2 SPOT								24,080,000,000.00		3,200,000
Total For AHF3A2								24,080,000,000.00		3,200,000
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.26388			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	101.46711			0.00	0
Total AHF3C1 SPOT									0.00	0
Total For AHF3C1									0.00	0
AIR01 On 15/03/2019 Spot Bond			8.37500	102.71547	8.37500	102.69220		1,624,750,000,000.00		194,000,000
Total AIR01 SPOT								1,624,750,000,000.00		194,000,000
										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									1,624,750,000,000.00	194,000,000	2,925
AIR02 On 30/04/2023 Spot Bond			9.22500	115.38621	9.22500	115.35762			119,002,500,000.00	12,900,000	4
Total AIR02 SPOT									119,002,500,000.00	12,900,000	4
Total For AIR02									119,002,500,000.00	12,900,000	4
AIR03 On 09/03/2016 Spot Bond			7.04000	107.19743	7.04000	107.17695			0.00	0	
Total AIR03 SPOT									0.00	0	
Total For AIR03									0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.80500	103.06992	8.80500	103.04539			139,999,500,000.00	15,900,000	5
Total AIR04 SPOT									139,999,500,000.00	15,900,000	5
Total For AIR04									139,999,500,000.00	15,900,000	5
AIR04U On 26/10/2029 Spot Bond			100.00000	12.78416	100.00000	12.75571			0.00	0	
Total AIR04U SPOT									0.00	0	
Total For AIR04U									0.00	0	
AIR05 On 29/05/2030 Spot Bond			9.60000	103.46024	9.60000	103.43345			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	166.03568	2.66000	166.02364			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	100.05988			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	100.00001			0.00	0	
Total ANG012 SPOT									0.00	0	
Total For ANG012									0.00	0	
ANG013 On 05/06/2015 Spot Bond			100.00000	67.21915	100.00000	67.09559			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	101.57939			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	100.93576			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	101.65184			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	100.27783			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	101.54191			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	101.64950			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	102.01490			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	99.97543			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	101.99947			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	97.97873			0.00	0
Total ASN020 SPOT									0.00	0
Total For ASN020									0.00	0
ASN02: On 07/12/2033 Spot Bond			2.54000	130.71524	2.54000	297.01835			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	100.48591			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	102.68336			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	100.20466			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	94.50363			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	97.46750			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	101.08797			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	101.23112			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	100.61350			0.00	0
Total ASN036 SPOT									0.00	0
Total For ASN036									0.00	0
ASN03 On 07/12/2033 Spot Bond			2.55500	163.88062	2.55500	207.62228			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	28.32392	100.00000	28.14506			0.00	0
Total ASN35U SPOT									0.00	0
Total For ASN35U									0.00	0
ASN38 On 20/12/2017 Spot Bond			100.00000	17.88522	100.00000	17.70484			0.00	0
Total ASN38U SPOT									0.00	0
Total For ASN38U									0.00	0
ASN39 On 20/12/2017 Spot Bond			100.00000	18.01154	100.00000	17.82989			0.00	0
Total ASN39U SPOT									0.00	0
Total For ASN39U									0.00	0
ASN40 On 20/12/2017 Spot Bond			100.00000	17.44310	100.00000	17.26718			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	99.92640			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	101.50268			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	101.48169			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	101.48355			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			8.47500	106.07293	8.47500	106.04874			515,280,000,000.00	60,800,000 30
Total BAW11 SPOT									515,280,000,000.00	60,800,000 30
Total For BAW11									515,280,000,000.00	60,800,000 30
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	101.27068			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	101.83322			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	101.09252			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	100.60067			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	100.29223			0.00	0
Total BAW18 SPOT									0.00	0
Total For BAW18									0.00	0
BAW19 On 05/12/2020 Spot Bond			8.98000	102.74504	8.98000	102.72025			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			7.28500	105.55819	7.28500	105.53743			0.00	0
Total BAW2 SPOT									0.00	0
Total For BAW2									0.00	0
BAW20 On 15/01/2016 Spot Bond			100.00000	37.75706	100.00000	37.59102			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	104.36295			0.00	0
Total BAW3 SPOT									0.00	0
Total For BAW3									0.00	0
BAW8 On 02/10/2017 Spot Bond			8.34000	105.77287	8.34000	105.74913			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			10.79992	104.11015	10.79992	103.52805			0.00	0
Total BAYA01 SPOT									0.00	0
Total For BAYA01									0.00	0
BAYA0 On 30/09/2015 Spot Bond			10.91440	102.47979	10.91440	102.39457			0.00	0
Total BAYA04 SPOT									0.00	0
Total For BAYA04									0.00	0
BAYA0 On 30/09/2015 Spot Bond			10.93060	102.44931	10.93060	102.37734			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	102.06652			0.00	0
Total BAYA06 SPOT									0.00	0
Total For BAYA06									0.00	0
BAYA0 On 31/12/2015 Spot Bond			10.94715	102.56174	10.94715	102.35306			0.00	0
Total BAYA07 SPOT									0.00	0
Total For BAYA07									0.00	0
BAYA0 On 31/12/2017 Spot Bond			11.44827	103.07942	11.44827	103.06662			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	102.11351			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	102.11351			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	102.11358			0.00	0
Total BAYA11 SPOT									0.00	0
Total For BAYA11									0.00	0
BAYA1 On 31/03/2016 Spot Bond			11.04992	102.04216	11.04992	102.04368			0.00	0
Total BAYA12 SPOT									0.00	0
Total For BAYA12									0.00	0
BAYA1 On 31/03/2016 Spot Bond			11.01025	103.33499	11.01025	102.48094			0.00	0
Total BAYA13 SPOT									0.00	0
Total For BAYA13									0.00	0
BAYA1 On 30/09/2015 Spot Bond			10.91440	102.47979	10.91440	102.39457			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			10.86022	103.13541	10.86022	102.69506			0.00	0
Total BAYA15 SPOT									0.00	0
Total For BAYA15									0.00	0
BAYA15 On 30/09/2016 Spot Bond			9.99957	98.66225	9.99957	102.29834			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	102.01020			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	101.99062			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	101.99062			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			10.32561	102.40325	10.32561	102.20951			0.00	0
Total BAYA23 SPOT									0.00	0
Total For BAYA23									0.00	0
BAYA23 On 30/06/2017 Spot Bond			11.11500	102.04754	11.11500	102.01715			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	101.93465			0.00	0
Total BAYA25 SPOT									0.00	0
Total For BAYA25									0.00	0
BAYA25 On 30/09/2017 Spot Bond			11.04000	75.67136	11.04000	99.96300			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	101.83180			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	90.73524	9.28000	101.73500			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	101.96264			0.00	0
Total BAYA31 SPOT									0.00	0
Total For BAYA31									0.00	0
BAYA32 On 31/03/2018 Spot Bond			10.87500	72.27200	10.87500	102.33472			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	101.90666			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	101.95331			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	101.95331			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	101.88425			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	101.97234			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	101.97234			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	101.88798			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	101.90694			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	101.97243			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	101.44646			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	101.54991			0.00	0
Total BAYA47 SPOT									0.00	0
Total For BAYA47									0.00	0
BAYB02 On 31/03/2016 Spot Bond			13.79992	104.64425	13.79992	104.07894			0.00	0
Total BAYB02 SPOT									0.00	0
Total For BAYB02									0.00	0
BAYB03 On 31/12/2016 Spot Bond			14.91488	103.68600	14.91488	103.66946			0.00	0
Total BAYB03 SPOT									0.00	0
Total For BAYB03									0.00	0
BAYB04 On 31/03/2017 Spot Bond			13.78327	103.48518	13.78327	103.17415			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	102.55851			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	102.55851			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	102.55851			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	102.65140			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	102.23294			0.00	0
Total BAYB09 SPOT									0.00	0
Total For BAYB09									0.00	0
BAYC11 On 31/12/2016 Spot Bond			100.00000	23.97705	100.00000	23.93156			0.00	0
Total BAYC1U SPOT									0.00	0
Total For BAYC1U									0.00	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	22.14854	100.00000	22.09489			0.00	0
Total BAYD1U SPOT									0.00	0
Total For BAYD1U									0.00	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	20.15766	100.00000	20.10883			0.00	0
Total BAYD2U SPOT									0.00	0
Total For BAYD2U									0.00	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	12.44300	100.00000	12.41286			0.00	0
Total BAYD3U SPOT									0.00	0
Total For BAYD3U									0.00	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	12.44300	100.00000	12.41286			0.00	0
Total BAYD4U SPOT									0.00	0
Total For BAYD4U									0.00	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	15.04419	100.00000	15.00774			0.00	0
Total BAYD5U SPOT									0.00	0
Total For BAYD5U									0.00	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	13.03553	100.00000	13.00395			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	100.96966			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	100.93829			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	101.14188			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	101.20942			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	8.48853	100.00000	8.46775			0.00	0
Total BCP3U SPOT									0.00	0
Total For BCP3U									0.00	0
BCP4U On 30/06/2019 Spot Bond			100.00000	8.48853	100.00000	8.46775			0.00	0
Total BCP4U SPOT									0.00	0
Total For BCP4U									0.00	0
BCP87I On 05/12/2014 Spot Bond			100.00000	98.91599	100.00000	99.18478			0.00	0
Total BCP87U SPOT									0.00	0
Total For BCP87U									0.00	0
BCP88I On 23/01/2015 Spot Bond			100.00000	89.02439	100.00000	88.80779			0.00	0
Total BCP88U SPOT									0.00	0
Total For BCP88U									0.00	0
BCP89I On 19/02/2015 Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0
Total BCP89U SPOT									0.00	0
Total For BCP89U									0.00	0
BCP90I On 05/03/2015 Spot Bond			100.00000	80.93126	100.00000	100.00000		250,000,000,000,000.00	52,500,000,000	52,500
Total BCP90U SPOT								50,000,000,000,000.00	52,500,000,000	52,500
Total For BCP90U								50,000,000,000,000.00	52,500,000,000	52,500
BD0202 On 31/12/2018 Spot Bond			2.01000	104.81535	2.01000	182.09216			0.00	0
Total BD0202 SPOT									0.00	0
Total For BD0202									0.00	0
BD0205 On 28/04/2028 Spot Bond			7.74500	100.71933	7.74500	162.34354			0.00	0
Total BD0205 SPOT									0.00	0
Total For BD0205									0.00	0
BD0206 On 02/03/2028 Spot Bond			7.74500	102.03247	7.74500	162.62315			0.00	0
Total BD0206 SPOT									0.00	0
Total For BD0206									0.00	0
BD0302 On 18/04/2028 Spot Bond			8.13000	101.06296	8.13000	101.04085			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	99.99994			0.00	0
Total BD311E SPOT									0.00	0
Total For BD311E									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
BEER0: On 28/03/2018 Spot Bond			7.47500	100.39412	7.47500	100.37377			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	101.90126			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	100.99697			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	101.01652			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	101.08165			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	101.14674			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	101.32852			0.00	0
Total BG22D1 SPOT									0.00	0
Total For BG22D1									0.00	0
BG22Y: On 21/07/2016 Spot Bond			100.00000	23.61810	100.00000	23.56089			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	100.81566			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	100.83150			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	100.83678			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	100.90008			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	100.98440			0.00	0
Total BG32C SPOT									0.00	0
Total For BG32C									0.00	0
BG32D On 30/10/2016 Spot Bond			100.00000	23.10812	100.00000	23.05214			0.00	0
Total BG32DU SPOT									0.00	0
Total For BG32DU									0.00	0
BG32YI On 30/10/2016 Spot Bond			100.00000	23.10812	100.00000	23.05214			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	101.68364			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	101.81004			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	101.84451			0.00	0
Total BG42A3 SPOT									0.00	0
Total For BG42A3									0.00	0
BG42A On 15/03/2017 Spot Bond			7.89000	103.89954	7.89000	103.87733			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	101.94792			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	102.13162			0.00	0
Total BG42C SPOT									0.00	0
Total For BG42C									0.00	0
BG42D On 15/03/2017 Spot Bond			100.00000	16.53218	100.00000	16.49169			0.00	0
Total BG42DU SPOT									0.00	0
Total For BG42DU									0.00	0
BG42YI On 15/03/2017 Spot Bond			100.00000	16.53218	100.00000	16.49169			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	100.51721			0.00	0
Total BGL01 SPOT									0.00	0
Total For BGL01									0.00	0
BGL02 On 19/11/2024 Spot Bond			10.60500	101.97764	10.60500	101.33433			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	100.15418			0.00	0 60
Total BID04 SPOT									0.00	0 60
Total For BID04									0.00	0 60
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	101.02969			0.00	0 1,000
Total BID05 SPOT									0.00	0 1,000
Total For BID05									0.00	0 1,000
BID06 On 30/06/2019 Spot Bond			8.18500	69.31707	8.18500	106.39360			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	98.93385			0.00	0
Total BIDC41 SPOT									0.00	0
Total For BIDC41									0.00	0
BIDC42 On 14/01/2015 Spot Bond				100.00000	0.00000	98.68245			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	97.15053			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	100.31071			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	100.35865			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	100.30559			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	100.32053			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	100.34764			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	100.45985			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	100.64938			0.00	0
Total BLG1F SPOT									0.00	0
Total For BLG1F									0.00	0
BSR11U On 19/06/2015 Spot Bond			100.00000	65.02003	100.00000	66.64137			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	101.00975			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	101.03826			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	98.16511			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	98.35165			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	93.95986			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	99.22647			0.00	0
Total BTC006 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 BTC006									0.00	0
BTC006 On 28/01/2015 Spot Bond				100.00000	0.00000	99.12349			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	99.03788			0.00	0
Total BTC008 SPOT									0.00	0
Total For BTC008									0.00	0
BTC008 On 23/02/2015 Spot Bond				100.00000	0.00000	98.67192			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	93.37290			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	98.75933			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	98.61896			0.00	0
Total BTC012 SPOT									0.00	0
Total For BTC012									0.00	0
BTC012 On 19/05/2015 Spot Bond			100.00000	69.39163	100.00000	69.25996			0.00	0
Total BTC013 SPOT									0.00	0
Total For BTC013									0.00	0
BTC013 On 09/01/2015 Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0
Total BTC014 SPOT									0.00	0
Total For BTC014									0.00	0
BTC014 On 13/03/2015 Spot Bond			100.00000	79.52070	100.00000	79.34783			0.00	0
Total BTC015 SPOT									0.00	0
Total For BTC015									0.00	0
BUS015 On 30/09/2016 Spot Bond			100.00000	29.30075	100.00000	29.22977			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	99.81214			0.00	0
Total BWZJ17 SPOT									0.00	0
Total For BWZJ17									0.00	0
BWZJ17 On 19/11/2018 Spot Bond				100.00000	0.00000	100.41531			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			9.04000	110.06236	9.04000	110.03547			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	106.56379			0.00	0
Total CBL09 SPOT									0.00	0
Total For CBL09									0.00	0
CBL11 On 06/05/2016 Spot Bond			8.94000	102.99077	8.94000	102.96589			0.00	0
Total CBL11 SPOT									0.00	0
Total For CBL11									0.00	0
CBL12 On 06/09/2018 Spot Bond			12.07500	100.67823	12.07500	100.64562			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	101.01624			0.00	0
Total CBL13 SPOT									0.00	0
Total For CBL13									0.00	0
CBL14 On 01/02/2019 Spot Bond			11.03500	105.72539	11.03500	105.69453			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	100.49603			0.00	0
Total CBL15 SPOT									0.00	0
Total For CBL15									0.00	0
CBL16 On 18/05/2017 Spot Bond			8.93000	101.63432	8.93000	101.60980			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	98.93257			0.00	0
Total CBL17 SPOT									0.00	0
Total For CBL17									0.00	0
CBL18 On 23/08/2019 Spot Bond			11.47500	101.73093	11.47500	101.70010			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	101.35725			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	102.45047			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	100.66928			0.00	0
Total CBL21 SPOT									0.00	0
Total For CBL21									0.00	0
CBL22 On 06/05/2020 Spot Bond			9.73000	95.68024	9.73000	95.65514			0.00	0
Total CBL22 SPOT									0.00	0
Total For CBL22									0.00	0
CCT01 On 23/06/2023 Spot Bond			9.59500	122.87045	9.59500	122.83899		2,878,500,000.00		300,000
Total CCT01 SPOT								2,878,500,000.00		300,000
Total For CCT01								2,878,500,000.00		300,000
CCT02 On 12/06/2024 Spot Bond			9.87500	110.48066	9.87500	110.45157		293,287,500,000.00		29,700,000
Total CCT02 SPOT								293,287,500,000.00		29,700,000
Total For CCT02								293,287,500,000.00		29,700,000
CCT03 On 15/03/2025 Spot Bond			8.75500	118.66208	8.75500	118.63400		1,793,899,500,000.00		204,900,000
Total CCT03 SPOT								1,793,899,500,000.00		204,900,000
Total For CCT03								1,793,899,500,000.00		204,900,000
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	99.99972		0.00		0
Total CGR10 SPOT								0.00		0
Total For CGR10								0.00		0
CGR11 On 28/03/2016 Spot Bond			11.24000	103.31305	11.24000	103.28184		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	103.65563		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	102.75477		0.00		0
Total CGR14 SPOT								0.00		0
Total For CGR14								0.00		0
CGR14 On 25/11/2020 Spot Bond			10.00000	104.73750	10.00000	104.71010		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	101.78353		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	101.97974			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	101.20858			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	102.06224			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	100.16828			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	101.69088			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	101.75636			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	101.83163			0.00	0
Total CIG05 SPOT									0.00	0
Total For CIG05									0.00	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	100.66604			0.00	0
Total CLN126 SPOT									0.00	0
Total For CLN126									0.00	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	100.65931			0.00	0
Total CLN130 SPOT									0.00	0
Total For CLN130									0.00	0
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	100.69486			0.00	0
Total CLN134 SPOT									0.00	0
Total For CLN134									0.00	0
CLN159 On 14/02/2015 Spot Bond				100.00000	0.00000	100.57404			0.00	0
Total CLN159 SPOT									0.00	0
Total For CLN159									0.00	0
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	101.76935			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 CLN170 SPOT									0.00	0
Total For CLN170									0.00	0
CLN170 On 20/03/2016 Spot Bond				100.00000	0.00000	102.44632			0.00	0
Total CLN179 SPOT									0.00	0
Total For CLN179									0.00	0
CLN179 On 01/07/2021 Spot Bond			10.11000	104.40941	10.11000	104.38143			0.00	0
Total CLN184 SPOT									0.00	0
Total For CLN184									0.00	0
CLN184 On 06/07/2016 Spot Bond				100.00000	0.00000	101.33167			0.00	0
Total CLN186 SPOT									0.00	0
Total For CLN186									0.00	0
CLN186 On 23/08/2016 Spot Bond			2.76000	121.77106	2.76000	121.76199			0.00	0
Total CLN191 SPOT									0.00	0
Total For CLN191									0.00	0
CLN191 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
CLN192 On 29/08/2021 Spot Bond			3.14000	118.90003	3.14000	121.71702			0.00	0
Total CLN193 SPOT									0.00	0
Total For CLN193									0.00	0
CLN193 On 31/08/2016 Spot Bond			8.25000	102.25837	8.25000	102.23554			0.00	0
Total CLN194 SPOT									0.00	0
Total For CLN194									0.00	0
CLN194 On 13/09/2021 Spot Bond			2.82000	129.22791	2.82000	123.35443			0.00	0
Total CLN198 SPOT									0.00	0
Total For CLN198									0.00	0
CLN198 On 13/09/2016 Spot Bond			2.40000	126.85710	2.40000	121.09277			0.00	0
Total CLN199 SPOT									0.00	0
Total For CLN199									0.00	0
CLN199 On 20/12/2016 Spot Bond				100.00000	0.00000	102.47146			0.00	0
Total CLN200 SPOT									0.00	0
Total For CLN200									0.00	0
CLN200 On 17/10/2016 Spot Bond			8.29000	101.61070	8.29000	101.58803			0.00	0
Total CLN215 SPOT									0.00	0
Total For CLN215									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
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	101.05308			0.00	0
Total CLN219 SPOT									0.00	0
Total For CLN219									0.00	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	101.07079			0.00	0
Total CLN220 SPOT									0.00	0
Total For CLN220									0.00	0
CLN221 On 20/10/2016 Spot Bond			8.34000	101.68626	8.34000	101.66343			0.00	0
Total CLN221 SPOT									0.00	0
Total For CLN221									0.00	0
CLN222 On 20/10/2016 Spot Bond			8.34000	101.68626	8.34000	101.66343			0.00	0
Total CLN222 SPOT									0.00	0
Total For CLN222									0.00	0
CLN225 On 09/12/2016 Spot Bond			8.39000	100.52392	8.39000	100.50135			0.00	0
Total CLN225 SPOT									0.00	0
Total For CLN225									0.00	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.81142			0.00	0
Total CLN226 SPOT									0.00	0
Total For CLN226									0.00	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	101.99226			0.00	0
Total CLN227 SPOT									0.00	0
Total For CLN227									0.00	0
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	101.10874			0.00	0
Total CLN230 SPOT									0.00	0
Total For CLN230									0.00	0
CLN230 On 25/11/2020 Spot Bond			10.00000	104.73700	10.00000	104.71000			0.00	0
Total CLN230/JIBAR SPOT									0.00	0
Total For CLN230/JIBAR									0.00	0
CLN231 On 17/01/2015 Spot Bond				100.00000	0.00000	101.10874			0.00	0
Total CLN231 SPOT									0.00	0
Total For CLN231									0.00	0
CLN231 On 25/11/2020 Spot Bond			10.00000	104.73700	10.00000	104.71000			0.00	0
Total CLN231/JIBAR SPOT									0.00	0
Total For CLN231/JIBAR									0.00	0
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	100.50430			0.00	0
Total CLN237 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 CLN237									0.00	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	101.83575			0.00	0
Total CLN239 SPOT									0.00	0
Total For CLN239									0.00	0
CLN240 On 24/02/2015 Spot Bond				100.00000	0.00000	100.29139			0.00	0
Total CLN240 SPOT									0.00	0
Total For CLN240									0.00	0
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	100.30901			0.00	0
Total CLN241 SPOT									0.00	0
Total For CLN241									0.00	0
CLN242 On 24/02/2019 Spot Bond			9.35000	102.69259	9.35000	102.66709			0.00	0
Total CLN242 SPOT									0.00	0
Total For CLN242									0.00	0
CLN243 On 24/02/2019 Spot Bond			9.35000	102.69259	9.35000	102.66709			0.00	0
Total CLN243 SPOT									0.00	0
Total For CLN243									0.00	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	100.27029			0.00	0
Total CLN244 SPOT									0.00	0
Total For CLN244									0.00	0
CLN245 On 25/02/2015 Spot Bond				100.00000	0.00000	100.27099			0.00	0
Total CLN245 SPOT									0.00	0
Total For CLN245									0.00	0
CLN246 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total CLN246 SPOT									0.00	0
Total For CLN246									0.00	0
CLN247 On 14/03/2015 Spot Bond				100.00000	0.00000	99.97624			0.00	0
Total CLN247 SPOT									0.00	0
Total For CLN247									0.00	0
CLN248 On 26/03/2015 Spot Bond				100.00000	0.00000	101.64343			0.00	0
Total CLN248 SPOT									0.00	0
Total For CLN248									0.00	0
CLN249 On 26/03/2015 Spot Bond				100.00000	0.00000	101.69878			0.00	0
Total CLN249 SPOT									0.00	0
Total For CLN249									0.00	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	101.70169			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 CLN252 SPOT									0.00	0
Total For CLN252									0.00	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	101.64343			0.00	0
Total CLN253 SPOT									0.00	0
Total For CLN253									0.00	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	101.64343			0.00	0
Total CLN254 SPOT									0.00	0
Total For CLN254									0.00	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	101.70253			0.00	0
Total CLN255 SPOT									0.00	0
Total For CLN255									0.00	0
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	102.54019			0.00	0
Total CLN256 SPOT									0.00	0
Total For CLN256									0.00	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	102.14168			0.00	0
Total CLN257 SPOT									0.00	0
Total For CLN257									0.00	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	102.64536			0.00	0
Total CLN258 SPOT									0.00	0
Total For CLN258									0.00	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	102.64536			0.00	0
Total CLN259 SPOT									0.00	0
Total For CLN259									0.00	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	102.64536			0.00	0
Total CLN260 SPOT									0.00	0
Total For CLN260									0.00	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	102.04681			0.00	0
Total CLN261 SPOT									0.00	0
Total For CLN261									0.00	0
CLN261 On 26/03/2019 Spot Bond			8.80500	104.91644	8.80500	104.89147			0.00	0
Total CLN262 SPOT									0.00	0
Total For CLN262									0.00	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	101.70555			0.00	0
Total CLN268 SPOT									0.00	0
Total For CLN268									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
CLN26: On 20/06/2017 Spot Bond				100.00000	0.00000	102.05332			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	102.05433			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	102.04408			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	102.10469			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	100.29486			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	100.32282			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	102.28300			0.00	0
Total CLN278 SPOT									0.00	0
Total For CLN278									0.00	0
CLN27: On 20/06/2015 Spot Bond				100.00000	0.00000	103.82831			0.00	0
Total CLN279 SPOT									0.00	0
Total For CLN279									0.00	0
CLN28: On 07/06/2017 Spot Bond				100.00000	0.00000	101.01284			0.00	0
Total CLN280 SPOT									0.00	0
Total For CLN280									0.00	0
CLN28: On 21/06/2015 Spot Bond				100.00000	0.00000	101.81010			0.00	0
Total CLN281 SPOT									0.00	0
Total For CLN281									0.00	0
CLN28: On 27/06/2015 Spot Bond				100.00000	0.00000	101.60112			0.00	0
Total CLN282 SPOT									0.00	0
Total For CLN282									0.00	0
CLN28: On 20/09/2015 Spot Bond				100.00000	0.00000	101.62853			0.00	0
Total CLN283 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 CLN283									0.00	0
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	100.99727			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	100.63739			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	102.05331			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	101.82833			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	104.20370			0.00	0
Total CLN292 SPOT									0.00	0
Total For CLN292									0.00	0
CLN292 On 25/11/2020 Spot Bond			10.00000	104.73700	10.00000	104.71000			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	101.55174			0.00	0
Total CLN293 SPOT									0.00	0
Total For CLN293									0.00	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.80843			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	101.59524			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	101.93129			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	101.55194			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	101.70987			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 CLN298 SPOT									0.00	0
Total For CLN298									0.00	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.70147			0.00	0
Total CLN299 SPOT									0.00	0
Total For CLN299									0.00	0
CLN300 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
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	103.22524			0.00	0
Total CLN302 SPOT									0.00	0
Total For CLN302									0.00	0
CLN303 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
CLN304 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
CLN305 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
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
CLN312 On 14/11/2022 Spot Bond				100.00000	0.00000	100.57135			0.00	0
Total CLN313 SPOT									0.00	0
Total For CLN313									0.00	0
CLN314 On 14/11/2022 Spot Bond			10.34500	97.75971	10.34500	96.33291			0.00	0
Total CLN314 SPOT									0.00	0
Total For CLN314									0.00	0
CLN315 On 20/03/2023 Spot Bond			10.86500	97.17852	10.86500	97.86635			0.00	0
Total CLN315 SPOT									0.00	0
Total For CLN315									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
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	101.62665			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	101.94711			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	100.55863			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	100.98376			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	100.91029			0.00	0
Total CLN320 SPOT									0.00	0
Total For CLN320									0.00	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.66717	8.80500	100.90861			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	101.71241			0.00	0
Total CLN322 SPOT									0.00	0
Total For CLN322									0.00	0
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	100.99340			0.00	0
Total CLN323 SPOT									0.00	0
Total For CLN323									0.00	0
CLN324 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
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.78996			0.00	0
Total CLN325 SPOT									0.00	0
Total For CLN325									0.00	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.82141			0.00	0
Total CLN326 SPOT									0.00	0
Total For CLN326									0.00	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.94292			0.00	0
Total CLN327 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 CLN327									0.00	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.85354			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	100.44843			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	102.56826			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	80.53749			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	102.02178			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	101.62665			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	5,000,000,000
Total CLN336 SPOT									0.00	5,000,000,000
Total For CLN336									0.00	5,000,000,000
CLN336 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
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.91664			0.00	0
Total CLN339 SPOT									0.00	0
Total For CLN339									0.00	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	102.25068			0.00	0
Total CLN340 SPOT									0.00	0
Total For CLN340									0.00	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.63601			0.00	0
Total CLN341 SPOT									0.00	0
Total For CLN341									0.00	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	102.55250			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 CLN342 SPOT									0.00	0
Total For CLN342									0.00	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	102.10566			0.00	0
Total CLN343 SPOT									0.00	0
Total For CLN343									0.00	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	101.62210			0.00	0
Total CLN344 SPOT									0.00	0
Total For CLN344									0.00	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.88426			0.00	0
Total CLN345 SPOT									0.00	0
Total For CLN345									0.00	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.90785			0.00	0
Total CLN346 SPOT									0.00	0
Total For CLN346									0.00	0
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	100.61217			0.00	0
Total CLN347 SPOT									0.00	0
Total For CLN347									0.00	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	101.58923			0.00	0
Total CLN349 SPOT									0.00	0
Total For CLN349									0.00	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	100.86854			0.00	0
Total CLN350 SPOT									0.00	0
Total For CLN350									0.00	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	102.14661			0.00	0
Total CLN353 SPOT									0.00	0
Total For CLN353									0.00	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	102.48954			0.00	0
Total CLN354 SPOT									0.00	0
Total For CLN354									0.00	0
CLN354 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
CLN355 On 30/04/2018 Spot Bond				100.00000	0.00000	100.84319			0.00	0
Total CLN358 SPOT									0.00	0
Total For CLN358									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 24/07/2017 Spot Bond				100.00000	0.00000	100.95739			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	101.56142			0.00	0
Total CLN360 SPOT									0.00	0
Total For CLN360									0.00	0
CLN36 On 20/03/2024 Spot Bond			10.55000	101.53935	10.55000	102.15292			0.00	0
Total CLN361 SPOT									0.00	0
Total For CLN361									0.00	0
CLN36 On 20/03/2024 Spot Bond			9.52500	107.75443	9.52500	108.38488			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	101.68249			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	100.81269			0.00	0
Total CLN364 SPOT									0.00	0
Total For CLN364									0.00	0
CLN36 On 20/03/2024 Spot Bond			11.66500	109.22506	11.66500	109.98691			0.00	0
Total CLN365 SPOT									0.00	0
Total For CLN365									0.00	0
CLN36 On 06/08/2023 Spot Bond				100.00000	0.00000	100.86754			0.00	0
Total CLN366 SPOT									0.00	0
Total For CLN366									0.00	0
CLN36 On 06/08/2023 Spot Bond			11.69500	109.77037	11.69500	109.60099			0.00	0
Total CLN367 SPOT									0.00	0
Total For CLN367									0.00	0
CLN36 On 26/07/2022 Spot Bond			10.12500	109.11723	10.12500	108.97090			0.00	0
Total CLN368 SPOT									0.00	0
Total For CLN368									0.00	0
CLN36 On 06/08/2023 Spot Bond				100.00000	0.00000	100.86754			0.00	0
Total CLN369 SPOT									0.00	0
Total For CLN369									0.00	0
CLN37 On 26/07/2022 Spot Bond				100.00000	0.00000	100.96874			0.00	0
Total CLN370 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 CLN370									0.00	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	102.06859			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	101.90731			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	101.94292			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	101.71241			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	101.69586			0.00	0
Total CLN375 SPOT									0.00	0
Total For CLN375									0.00	0
CLN375 On 20/03/2021 Spot Bond			9.03000	106.16349	9.03000	106.03407			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	102.00880			0.00	0
Total CLN377 SPOT									0.00	0
Total For CLN377									0.00	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.89055			0.00	0
Total CLN378 SPOT									0.00	0
Total For CLN378									0.00	0
CLN378 On 20/03/2024 Spot Bond			10.55000	102.29809	10.55000	102.26903			0.00	0
Total CLN379 SPOT									0.00	0
Total For CLN379									0.00	0
CLN379 On 20/09/2024 Spot Bond			11.00000	102.39467	11.00000	99.66548			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	100.97096			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	101.92198			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 CLN382 SPOT									0.00	0
Total For CLN382									0.00	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.98253			0.00	0
Total CLN383 SPOT									0.00	0
Total For CLN383									0.00	0
CLN383 On 20/09/2024 Spot Bond			11.45500	105.97809	11.45500	105.81517			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	102.10627			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	101.71241			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	101.04914			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	101.82770			0.00	0
Total CLN388 SPOT									0.00	0
Total For CLN388									0.00	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.81319			0.00	0
Total CLN389 SPOT									0.00	0
Total For CLN389									0.00	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	101.24633			0.00	0
Total CLN390 SPOT									0.00	0
Total For CLN390									0.00	0
CLN390 On 20/12/2015 Spot Bond				100.00000	0.00000	101.05448			0.00	0
Total CLN391 SPOT									0.00	0
Total For CLN391									0.00	0
CLN391 On 20/03/2017 Spot Bond				100.00000	0.00000	100.94313			0.00	0
Total CLN392 SPOT									0.00	0
Total For CLN392									0.00	0
CLN392 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
CLN39: On 20/09/2022 Spot Bond				100.00000	0.00000	100.99828			0.00	0
Total CLN394 SPOT									0.00	0
Total For CLN394									0.00	0
CLN42 On 18/04/2028 Spot Bond			7.01000	39.83995	7.01000	40.45039			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	170.57605			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			8.13000	101.06296	8.13000	144.45737			0.00	0
Total CLN81 SPOT									0.00	0
Total For CLN81									0.00	0
CLN88 On 28/04/2028 Spot Bond			7.74500	36.84776	7.74500	162.34354			0.00	0
Total CLN88 SPOT									0.00	0
Total For CLN88									0.00	0
CLN89 On 02/03/2028 Spot Bond			7.74500	37.27952	7.74500	162.62315			0.00	0
Total CLN89 SPOT									0.00	0
Total For CLN89									0.00	0
CLNF0: On 20/10/2015 Spot Bond				100.00000	0.00000	93.94998			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	93.89825			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	101.36002			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	101.36002			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	101.83242			0.00	0
Total CLNF05 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 CLNF05									0.00	0
CLNF05 On 20/12/2016 Spot Bond				100.00000	0.00000	101.71466			0.00	0
Total CLNF06 SPOT									0.00	0
Total For CLNF06									0.00	0
CLNF06 On 20/06/2017 Spot Bond				100.00000	0.00000	101.73785			0.00	0
Total CLNF07 SPOT									0.00	0
Total For CLNF07									0.00	0
CLNF07 On 10/07/2017 Spot Bond				100.00000	0.00000	101.35013			0.00	0
Total CLNF08 SPOT									0.00	0
Total For CLNF08									0.00	0
CLNF08 On 20/06/2017 Spot Bond				100.00000	0.00000	101.74385			0.00	0
Total CLNF09 SPOT									0.00	0
Total For CLNF09									0.00	0
CLNF09 On 24/07/2017 Spot Bond				100.00000	0.00000	100.98376			0.00	0
Total CLNF10 SPOT									0.00	0
Total For CLNF10									0.00	0
CLNF10 On 20/03/2018 Spot Bond				100.00000	0.00000	101.58868			0.00	0
Total CLNF11 SPOT									0.00	0
Total For CLNF11									0.00	0
CLNF11 On 20/06/2019 Spot Bond				100.00000	0.00000	101.67048			0.00	0
Total CLNF12 SPOT									0.00	0
Total For CLNF12									0.00	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	101.65999			0.00	0
Total CLNF13 SPOT									0.00	0
Total For CLNF13									0.00	0
CLNF13 On 20/09/2019 Spot Bond				100.00000	0.00000	101.67048			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	100.29007			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	101.28949			0.00	0
Total COH002 SPOT									0.00	0
Total For COH002									0.00	0
COJ02 On 15/09/2016 Spot Bond			8.87000	107.61422	8.87000	105.96111			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 COJ02 SPOT									0.00	0
Total For COJ02									0.00	0
COJ04 On 05/06/2018 Spot Bond			8.29000	102.21055	8.29000	102.18774			593,564,000,000.00	71,600,000 845
Total COJ04 SPOT									593,564,000,000.00	71,600,000 845
Total For COJ04									593,564,000,000.00	71,600,000 845
COJ05 On 05/06/2023 Spot Bond			9.67000	114.58647	9.67000	114.55676			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			8.08500	102.57295	8.08500	102.55074			368,676,000,000.00	45,600,000 11
Total COJ06 SPOT									368,676,000,000.00	45,600,000 11
Total For COJ06									368,676,000,000.00	45,600,000 11
COJ07 On 23/03/2021 Spot Bond			9.24000	109.48494	9.24000	109.45762			563,640,000,000.00	61,000,000 30
Total COJ07 SPOT									563,640,000,000.00	61,000,000 30
Total For COJ07									563,640,000,000.00	61,000,000 30
COJG0 On 09/06/2024 Spot Bond			9.30500	105.44032	9.30500	105.41412			1,867,513,500,000.00	200,700,000 66
Total COJG01 SPOT									1,867,513,500,000.00	200,700,000 66
Total For COJG01									1,867,513,500,000.00	200,700,000 66
COT01 On 03/04/2023 Spot Bond			9.67500	98.47383	9.67500	98.44827			0.00	0 2,500
Total COT01 SPOT									0.00	0 2,500
Total For COT01									0.00	0 2,500
COT02 On 03/04/2028 Spot Bond			10.47500	99.89608	10.47500	99.86806			0.00	0
Total COT02 SPOT									0.00	0
Total For COT02									0.00	0
COT03 On 05/06/2028 Spot Bond			10.47500	92.85617	10.47500	92.83013			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	100.21480			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	100.14656			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	101.03929			0.00	0
Total CPL007 SPOT									0.00	0
Total For CPL007									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
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.26749			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	101.61175			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	100.94315			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	100.14581			0.00	0
Total CPL024 SPOT									0.00	0
Total For CPL024									0.00	0
CPV01 On 30/06/2029 Spot Bond			11.00500	101.34339	11.00500	104.73932			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	11.94518	100.00000	11.91592			0.00	0
Total DEN38U SPOT									0.00	0
Total For DEN38U									0.00	0
DEN39U On 10/06/2018 Spot Bond			100.00000	4.86150	100.00000	4.84616			0.00	0
Total DEN39U SPOT									0.00	0
Total For DEN39U									0.00	0
DEN40U On 10/06/2018 Spot Bond			100.00000	11.89461	100.00000	11.85707			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	100.83408			0.00	0
Total DENG43 SPOT									0.00	0
Total For DENG43									0.00	0
DENG4 On 29/09/2017 Spot Bond			7.61500	100.21413	7.61500	99.43531		150,015,500,000.00		19,700,000 19
Total DENG44 SPOT								150,015,500,000.00		19,700,000 19
Total For DENG44								150,015,500,000.00		19,700,000 19
DENG5 On 25/02/2015 Spot Bond				100.00000	0.00000	100.22425			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	100.08616			0.00	0
Total DENG54 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 DENG54									0.00	0
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	100.32071			0.00	0
Total DENG55 SPOT									0.00	0
Total For DENG55									0.00	0
DLT02L On 06/11/2015 Spot Bond			100.00000	55.43331	100.00000	55.01724			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	99.98064			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	101.34547			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	102.76680			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	102.38938			0.00	0
Total DLTC07 SPOT									0.00	0
Total For DLTC07									0.00	0
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	98.73226			0.00	0
Total DOL002 SPOT									0.00	0
Total For DOL002									0.00	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	102.24650			0.00	0
Total DOL003 SPOT									0.00	0
Total For DOL003									0.00	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	101.58850			0.00	0
Total DOL004 SPOT									0.00	0
Total For DOL004									0.00	0
DOL006 On 22/03/2019 Spot Bond				100.00000	0.00000	102.52883			0.00	0
Total DOL006 SPOT									0.00	0
Total For DOL006									0.00	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	101.95340			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	102.00552			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 DRD04 SPOT									0.00	0
Total For DRD04									0.00	0
DV2021 On 18/06/2021 Spot Bond			8.23000	103.75992	8.23000	103.73706			334,138,000,000.00	40,600,000
Total DV2021 SPOT									334,138,000,000.00	40,600,000
Total For DV2021									334,138,000,000.00	40,600,000
DV21 On 15/06/2016 Spot Bond			7.14000	110.86814	7.14000	110.84690			91,392,000,000.00	12,800,000
Total DV21 SPOT									91,392,000,000.00	12,800,000
Total For DV21									91,392,000,000.00	12,800,000
DV22 On 07/02/2020 Spot Bond			8.04000	109.02722	8.04000	109.00387			6,713,400,000,000.00	835,000,000
Total DV22 SPOT									6,713,400,000,000.00	835,000,000
Total For DV22									6,713,400,000,000.00	835,000,000
DV23 On 27/02/2023 Spot Bond			8.73500	110.10860	8.73500	110.08302			3,871,352,000,000.00	443,200,000
Total DV23 SPOT									3,871,352,000,000.00	443,200,000
Total For DV23									3,871,352,000,000.00	443,200,000
DV24 On 18/02/2024 Spot Bond			8.93500	107.61699	8.93500	107.59143			8,011,121,000,000.00	896,600,000
Total DV24 SPOT									8,011,121,000,000.00	896,600,000
Total For DV24									8,011,121,000,000.00	896,600,000
DV29 On 18/02/2029 Spot Bond			9.15000	110.54081	9.15000	110.51394			1,106,235,000,000.00	120,900,000
Total DV29 SPOT									1,106,235,000,000.00	120,900,000
Total For DV29									1,106,235,000,000.00	120,900,000
DVC00: On 09/12/2014 Spot Bond				100.00000	0.00000	99.98334			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	99.92900			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	101.40022			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	101.28924			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	99.86912			0.00	0
Total DVC007 SPOT									0.00	0
Total For DVC007									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
DVC00: On 20/11/2015 Spot Bond				100.00000	0.00000	100.31935			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	100.49093			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	99.82303			0.00	1,900,000,000
Total DVF17 SPOT									0.00	1,900,000,000
Total For DVF17									0.00	1,900,000,000
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.80039			0.00	0
Total DVF18 SPOT									0.00	0
Total For DVF18									0.00	0
E170 On 01/08/2020 Spot Bond			7.52500	131.82372	7.52500	131.79726			2,257,500,000.00	300,000
Total E170 SPOT									2,257,500,000.00	300,000
Total For E170									2,257,500,000.00	300,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	93.40272			0.00	0
Total EDC01 SPOT									0.00	0
Total For EDC01									0.00	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total EFC02 SPOT									0.00	0
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			2.24500	100.31530	2.24500	115.67635			0.00	0
Total EL037 SPOT									0.00	0
Total For EL037									0.00	0
EL15 On 29/06/2015 Spot Bond			0.20000	102.88737	0.20000	137.01494			0.00	0
Total EL15 SPOT									0.00	0
Total For EL15									0.00	0
EL28 On 02/05/2028 Spot Bond			2.05000	123.69465	2.05000	123.68769			10,250,000,000.00	5,000,000
Total EL28 SPOT									10,250,000,000.00	5,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total For EL28									10,250,000,000.00	5,000,000	85
EL29 On 19/11/2029 Spot Bond			2.06000	111.13969	2.06000	111.13339			0.00	0	
Total EL29 SPOT									0.00	0	
Total For EL29									0.00	0	
EL30 On 29/07/2030 Spot Bond			2.07000	112.10947	2.07000	112.10320			0.00	0	8,950
Total EL30 SPOT									0.00	0	8,950
Total For EL30									0.00	0	8,950
EL31 On 02/06/2031 Spot Bond			2.14000	102.87297	2.14000	102.86695			0.00	0	
Total EL31 SPOT									0.00	0	
Total For EL31									0.00	0	
EL36 On 31/01/2036 Spot Bond			2.22500	100.65621	2.22500	116.05822			0.00	0	
Total EL36 SPOT									0.00	0	
Total For EL36									0.00	0	
EMM01 On 28/07/2020 Spot Bond			9.13000	110.01452	9.13000	109.98784			0.00	0	
Total EMM01 SPOT									0.00	0	
Total For EMM01									0.00	0	
EMM02 On 11/03/2021 Spot Bond			8.98000	110.79641	8.98000	110.76953			0.00	0	
Total EMM02 SPOT									0.00	0	
Total For EMM02									0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.52500	104.16767	9.52500	104.14089			0.00	0	
Total EMM03 SPOT									0.00	0	
Total For EMM03									0.00	0	
EMM04 On 16/05/2028 Spot Bond			9.77500	95.98633	9.77500	97.72333			0.00	0	
Total EMM04 SPOT									0.00	0	
Total For EMM04									0.00	0	
EMM05 On 17/04/2029 Spot Bond			9.92500	107.16453	9.92500	104.98669			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	100.44539			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	94.75421			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	99.92452			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 EPF003 SPOT									0.00	0
Total For EPF003									0.00	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.68215			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	100.65613			0.00	0
Total EPF005 SPOT									0.00	0
Total For EPF005									0.00	0
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	100.39260			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	100.62165			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	100.85582			0.00	0
Total EPFC13 SPOT									0.00	0
Total For EPFC13									0.00	0
EQ209U On 11/06/2015 Spot Bond			100.00000	66.00549	100.00000	65.79716			0.00	0
Total EQ209U SPOT									0.00	0
Total For EQ209U									0.00	0
EQ212U On 12/02/2015 Spot Bond			100.00000	90.93168	100.00000	90.72070			0.00	0
Total EQ212U SPOT									0.00	0
Total For EQ212U									0.00	0
EQS02 On 01/07/2015 Spot Bond			11.06500	106.61880	11.06500	106.58759			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	103.86465			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	99.79444			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	101.64759			0.00	240,000,000
Total EQS06 SPOT									0.00	240,000,000
Total For EQS06									0.00	240,000,000
										270

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
EQS07 On 09/04/2018 Spot Bond			9.45500	99.18617	9.45500	99.16100			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	101.40035			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	100.21742			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	100.46183			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	100.49008			0.00	0
Total ERS3C4 SPOT									0.00	0
Total For ERS3C4									0.00	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	104.73700	10.00000	104.71000			0.00	0
Total ERSA12/JIBAR SPOT									0.00	0
Total For ERSA12/JIBAR									0.00	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.41526			0.00	0
Total ERSA14 SPOT									0.00	0
Total For ERSA14									0.00	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.43203			0.00	0
Total ERSA15 SPOT									0.00	0
Total For ERSA15									0.00	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.41190			0.00	0
Total ERSA16 SPOT									0.00	0
Total For ERSA16									0.00	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.42588			0.00	0
Total ERSA17 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 ERSA17									0.00	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.42235			0.00	0
Total ERSA18 SPOT									0.00	0
Total For ERSA18									0.00	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.41668			0.00	0
Total ERSA19 SPOT									0.00	0
Total For ERSA19									0.00	0
ES15 On 30/08/2015 Spot Bond			7.10000	102.58377	7.10000	102.56411			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			7.40500	106.65827	7.40500	106.63697		3,519,596,500,000.00	475,300,000	20,622
Total ES18 SPOT								3,519,596,500,000.00	475,300,000	20,622
Total For ES18								3,519,596,500,000.00	475,300,000	20,622
ES23 On 25/01/2023 Spot Bond			8.10500	114.82680	8.10500	114.80202		1,924,937,500,000.00	237,500,000	6,099
Total ES23 SPOT								1,924,937,500,000.00	237,500,000	6,099
Total For ES23								1,924,937,500,000.00	237,500,000	6,099
ES26 On 02/04/2026 Spot Bond			8.46500	97.02609	8.46500	97.00399		0.00	0	3,958
Total ES26 SPOT								0.00	0	3,958
Total For ES26								0.00	0	3,958
ES33 On 15/09/2033 Spot Bond			9.22000	86.52214	9.25500	86.22770		4,861,706,000,000.00	527,300,000	133,396
Total ES33 SPOT								4,861,706,000,000.00	527,300,000	133,396
Total For ES33								4,861,706,000,000.00	527,300,000	133,396
ES42 On 25/04/2042 Spot Bond			9.32000	92.96129	9.32000	92.93803		1,123,992,000,000.00	120,600,000	21,240
Total ES42 SPOT								1,123,992,000,000.00	120,600,000	21,240
Total For ES42								1,123,992,000,000.00	120,600,000	21,240
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.41031		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	100.42302		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	100.29791		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	101.08628		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 FIFB02 SPOT									0.00	0
Total For FIFB02									0.00	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.55945			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	100.36572			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	101.69973			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	101.18190			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	100.33260			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	100.11576			0.00	0
Total FIFC15 SPOT									0.00	0
Total For FIFC15									0.00	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.22489	100.00000	11.19769			0.00	0
Total FR002U SPOT									0.00	0
Total For FR002U									0.00	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.92419	100.00000	10.89773			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	101.76398			0.00	0
Total FR2A4A SPOT									0.00	0
Total For FR2A4A									0.00	0
FR2A4! On 15/09/2023 Spot Bond				100.00000	0.00000	100.37301			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	101.97073			0.00	0
Total FR2A4C SPOT									0.00	0
Total For FR2A4C									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
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	102.10854			0.00	0
Total FR2A4D SPOT									0.00	0
Total For FR2A4D									0.00	0
FRB05 On 21/12/2018 Spot Bond			8.97500	102.38753	8.97500	102.36297			234,247,500,000.00	26,100,000
Total FRB05 SPOT									234,247,500,000.00	26,100,000
Total For FRB05									234,247,500,000.00	26,100,000
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	99.96564			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	99.96558			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	100.93566			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	103.15909			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	100.13609			0.00	0
Total FRB12 SPOT									0.00	0
Total For FRB12									0.00	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.13834			0.00	0
Total FRB13 SPOT									0.00	0
Total For FRB13									0.00	0
FRB14 On 02/06/2026 Spot Bond			9.73000	102.03060	9.73000	101.43723			0.00	0
Total FRB14 SPOT									0.00	0
Total For FRB14									0.00	0
FRBC2 On 21/12/2018 Spot Bond			10.67500	109.84886	10.67500	109.81765			1,044,015,000,000.00	97,800,000
Total FRBC21 SPOT									1,044,015,000,000.00	97,800,000
Total For FRBC21									1,044,015,000,000.00	97,800,000
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	101.93748			0.00	0
Total FRBC22 SPOT									0.00	0
Total For FRBC22									0.00	0
FRBI22 On 31/01/2022 Spot Bond			2.12000	132.69913	2.12000	133.58169			0.00	0
Total FRBI22 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 FRBI22									0.00	0
FRBI23 On 07/12/2023 Spot Bond			2.14000	127.38852	2.14000	275.39401			0.00	0 400
Total FRBI23 SPOT									0.00	0 400
Total For FRBI23									0.00	0 400
FRBI25 On 31/01/2025 Spot Bond			2.36500	105.10581	2.36500	111.71955			0.00	0
Total FRBI25 SPOT									0.00	0
Total For FRBI25									0.00	0
FRBI28 On 31/03/2028 Spot Bond			2.39000	102.87990	2.39000	162.05855		5,019,000,000,000.00	2,100,000,000	1,150
Total FRBI28 SPOT								5,019,000,000,000.00	2,100,000,000	1,150
Total For FRBI28								5,019,000,000,000.00	2,100,000,000	1,150
FRBI33 On 07/12/2033 Spot Bond			2.18000	119.68460	2.18000	219.09028			0.00	0
Total FRBI33 SPOT									0.00	0
Total For FRBI33									0.00	0
FRBN0 On 15/09/2015 Spot Bond			7.31500	107.66248	7.31500	107.64111			0.00	0
Total FRBN04 SPOT									0.00	0
Total For FRBN04									0.00	0
FRBZ0 On 30/11/2020 Spot Bond			7.77400	63.93191	7.77400	63.29283			0.00	0
Total FRBZ01 SPOT									0.00	0
Total For FRBZ01									0.00	0
FRBZ0 On 28/10/2024 Spot Bond			9.44900	40.96322	9.44900	40.05536			0.00	0
Total FRBZ02 SPOT									0.00	0
Total For FRBZ02									0.00	0
FRBZ0 On 10/12/2024 Spot Bond			9.69000	39.64785	9.69000	38.73336			0.00	0
Total FRBZ03 SPOT									0.00	0
Total For FRBZ03									0.00	0
FRC02 On 02/03/2015 Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0
Total FRC02U SPOT									0.00	0
Total For FRC02U									0.00	0
FRC03 On 27/03/2015 Spot Bond			100.00000	83.70692	100.00000	83.53033			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	100.13810			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	102.04281			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 FRC109 SPOT									0.00	0
Total For FRC109									0.00	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.76940			0.00	0
Total FRC112 SPOT									0.00	0
Total For FRC112									0.00	0
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	101.94188			0.00	0
Total FRC113 SPOT									0.00	0
Total For FRC113									0.00	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.39380	7.47000	98.00000			0.00	0
Total FRC115 SPOT									0.00	0
Total For FRC115									0.00	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.39380	7.47000	100.00000			0.00	0
Total FRC116 SPOT									0.00	0
Total For FRC116									0.00	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	101.92198			0.00	0
Total FRC118 SPOT									0.00	0
Total For FRC118									0.00	0
FRC119 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
FRC120 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
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.83188			0.00	0
Total FRC121 SPOT									0.00	0
Total For FRC121									0.00	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	102.13381			0.00	0
Total FRC122 SPOT									0.00	0
Total For FRC122									0.00	0
FRC123 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
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	101.89055			0.00	0
Total FRC124 SPOT									0.00	0
Total For FRC124									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 20/09/2017 Spot Bond			6.00000	100.31638	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	102.00995			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
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	102.47657			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	102.40338			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total For FRC136									0.00	0
FRC136 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
FRC137 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
FRC138 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
FRC139 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
FRC140 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
FRC141 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
FRC142 On 20/09/2017 Spot Bond			100.09221	19.97513	100.09221	19.92616			0.00	0
Total FRC143 SPOT									0.00	0
Total For FRC143									0.00	0
FRC143 On 20/09/2017 Spot Bond				100.00000	0.00000	101.71660			0.00	0
Total FRC144 SPOT									0.00	0
Total For FRC144									0.00	0
FRC144 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
FRC145 On 20/09/2015 Spot Bond				100.00000	0.00000	102.27389			0.00	0
Total FRC147 SPOT									0.00	0
Total For FRC147									0.00	0
FRC147 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
FRC149 On 20/09/2017 Spot Bond				100.00000	0.00000	101.89972			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 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	101.92078			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	101.75463			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	101.79625			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	102.35110			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	101.76482			0.00	0
Total FRC161 SPOT									0.00	0
Total For FRC161									0.00	0
FRC16: On 14/12/2018 Spot Bond			13.22500	59.31961	13.22500	59.29841			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	101.66418			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	101.66628			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	102.44236			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	101.74175			0.00	0
Total FRC168 SPOT									0.00	0
Total For FRC168									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 31/01/2025 Spot Bond			3.59500	96.70508	3.59500	100.03984			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	101.81722			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	101.81722			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	100.39266			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	101.62665			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	99.83566			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	101.71241			0.00	0
Total FRC176 SPOT									0.00	0
Total For FRC176									0.00	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.67257			0.00	0
Total FRC177 SPOT									0.00	0
Total For FRC177									0.00	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	100.82508			0.00	0
Total FRC178 SPOT									0.00	0
Total For FRC178									0.00	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	101.95759			0.00	0
Total FRC179 SPOT									0.00	0
Total For FRC179									0.00	0
FRC18: On 10/02/2016 Spot Bond				100.00000	0.00000	100.59260			0.00	0
Total FRC180 SPOT									0.00	0
Total For FRC180									0.00	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	100.81658			0.00	0
Total FRC181 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 FRC181									0.00	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	101.03730			0.00	0
Total FRC182 SPOT									0.00	0
Total For FRC182									0.00	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	102.24650			0.00	0
Total FRC183 SPOT									0.00	0
Total For FRC183									0.00	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.77949			0.00	0
Total FRC184 SPOT									0.00	0
Total For FRC184									0.00	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	102.20028			0.00	0
Total FRC185 SPOT									0.00	0
Total For FRC185									0.00	0
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	101.65370			0.00	0
Total FRC186 SPOT									0.00	0
Total For FRC186									0.00	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.79625			0.00	0 27
Total FRC188 SPOT									0.00	0 271
Total For FRC188									0.00	0 271
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.79625			0.00	0
Total FRC189 SPOT									0.00	0
Total For FRC189									0.00	0
FRC19: On 14/03/2016 Spot Bond				100.00000	0.00000	101.68369			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	101.40720			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	101.48394			0.00	0 13,000
Total FRC192 SPOT									0.00	0 13,000
Total For FRC192									0.00	0 13,000
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.55928			0.00	0
Total FRC193 SPOT									0.00	0
Total For FRC193									0.00	0
FRC19: On 25/11/2020 Spot Bond			10.00000	104.73700	10.00000	104.71000			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 FRC193/JIBAR SPOT									0.00	0
Total For FRC193/JIBAR									0.00	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.21835			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	101.89684			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	101.20337			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	101.54141			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	101.18027			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	101.18348			0.00	0
Total FRC199 SPOT									0.00	0
Total For FRC199									0.00	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	101.15687			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	101.05097			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	101.15687			0.00	0 8,190
Total FRC202 SPOT									0.00	0 8,190
Total For FRC202									0.00	0 8,190
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	101.04674			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	100.72965			0.00	0
Total FRC204 SPOT									0.00	0
Total For FRC204									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 06/05/2017 Spot Bond			8.75000	101.03657	8.75000	98.86534			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	103.60368			0.00	0
Total FRC206 SPOT									0.00	0
Total For FRC206									0.00	0
FRC20: On 20/09/2021 Spot Bond			100.00000	10.17331	100.00000	10.14120			0.00	0
Total FRC207 SPOT									0.00	0
Total For FRC207									0.00	0
FRC20: On 20/09/2021 Spot Bond			100.00000	9.29507	100.00000	9.26572			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	101.73338			0.00	0
Total FRC209 SPOT									0.00	0
Total For FRC209									0.00	0
FRC21: On 20/12/2019 Spot Bond			100.00000	1.63777	100.00000	1.62928			0.00	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	101.58106			0.00	0
Total FRC210 SPOT									0.00	0
Total For FRC210									0.00	0
FRC21: On 29/10/2017 Spot Bond			100.00000	26.34726	100.00000	26.14950			0.00	0
Total FRC211 SPOT									0.00	0
Total For FRC211									0.00	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	100.68709			0.00	0
Total FRC212 SPOT									0.00	0
Total For FRC212									0.00	0
FRC21: On 04/06/2021 Spot Bond			100.00000	8.90282	100.00000	0.52317			0.00	0
Total FRC213 SPOT									0.00	0
Total For FRC213									0.00	0
FRC21: On 07/11/2017 Spot Bond			100.00000	24.09408	100.00000	23.91323			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	100.68705			0.00	0
Total FRC215 SPOT									0.00	0
Total For FRC215									0.00	0
FRC21: On 07/11/2017 Spot Bond			100.00000	11.24867	100.00000	11.16424			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 FRC216 SPOT									0.00	0
Total For FRC216									0.00	0
FRC21 On 07/11/2017 Spot Bond				100.00000	0.00000	100.68538			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	100.65104			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	100.75703			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	100.71095			0.00	0
Total FRC220 SPOT									0.00	0
Total For FRC220									0.00	0
FRC22 On 31/01/2022 Spot Bond			2.93000	100.10059	2.93000	126.83291			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	100.57887			0.00	0
Total FRC222 SPOT									0.00	0
Total For FRC222									0.00	0
FRC22 On 10/11/2016 Spot Bond				100.00000	0.00000	100.57130			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	100.57130			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	100.40312			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	101.90599			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	101.89551			0.00	0
Total FRC40 SPOT									0.00	0
Total For FRC40									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
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	99.95652			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	100.93531			0.00	0
Total FRC61 SPOT									0.00	0
Total For FRC61									0.00	0
FRC66 On 31/01/2022 Spot Bond			3.46000	117.25671	3.46000	122.62846			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	101.92915			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	101.94807			0.00	0
Total FRC68 SPOT									0.00	0
Total For FRC68									0.00	0
FRC69 On 31/01/2022 Spot Bond			3.51000	107.80563	3.51000	122.24015			0.00	0
Total FRC69 SPOT									0.00	0
Total For FRC69									0.00	0
FRC71 On 31/01/2022 Spot Bond			3.49000	105.41620	3.49000	122.39531			0.00	0
Total FRC71 SPOT									0.00	0
Total For FRC71									0.00	0
FRC72 On 31/01/2017 Spot Bond			2.86000	102.10527	2.86000	127.51675			0.00	0
Total FRC72 SPOT									0.00	0
Total For FRC72									0.00	0
FRC74 On 20/09/2016 Spot Bond			2.93000	101.40600	2.93000	134.81678			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	101.04847			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	101.68519			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	101.91657			0.00	0
Total FRC84 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 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	102.22771			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	102.14783			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	101.84445			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	101.84236			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	101.62622			0.00	0
Total FRD003 SPOT									0.00	0
Total For FRD003									0.00	0
FRD01 On 22/12/2018 Spot Bond			100.00000	11.04064	100.00000	11.01361			0.00	0
Total FRD01U SPOT									0.00	0
Total For FRD01U									0.00	0
FRD02 On 01/06/2016 Spot Bond			100.00000	33.42444	100.00000	33.34167			0.00	0
Total FRD02U SPOT									0.00	0
Total For FRD02U									0.00	0
FRD04 On 04/07/2015 Spot Bond			100.00000	63.05882	100.00000	62.86195			0.00	0
Total FRD04U SPOT									0.00	0
Total For FRD04U									0.00	0
FRD09 On 26/06/2017 Spot Bond			100.00000	18.01864	100.00000	17.96177			0.00	0
Total FRD09U SPOT									0.00	0
Total For FRD09U									0.00	0
FRD12 On 20/03/2018 Spot Bond			100.00000	7.63697	100.00000	7.54081			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 FRD12U SPOT									0.00	0
Total For FRD12U									0.00	0
FRI15 On 14/03/2015 Spot Bond			5.00000	151.77904	5.00000	151.75851			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	101.45172			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	102.03053			0.00	232,115,600
Total FRJ16 SPOT									0.00	232,115,600
Total For FRJ16									0.00	232,115,600
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.12011			0.00	0
Total FRJ17 SPOT									0.00	0
Total For FRJ17									0.00	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.42677			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	101.32735			0.00	88,300,000
Total FRJ19 SPOT									0.00	88,300,000
Total For FRJ19									0.00	88,300,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.32302			0.00	42,700,000
Total FRJ20 SPOT									0.00	42,700,000
Total For FRJ20									0.00	42,700,000
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	101.07644			0.00	0
Total FRJ21 SPOT									0.00	0
Total For FRJ21									0.00	0
FRS100 On 15/01/2024 Spot Bond			1.94300	83.94519	1.94300	107.35678			0.00	0
Total FRS100 SPOT									0.00	0
Total For FRS100									0.00	0
FRS101 On 31/01/2038 Spot Bond			2.34500	104.56311	2.34500	137.39368			0.00	0
Total FRS101 SPOT									0.00	0
Total For FRS101									0.00	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.96159			0.00	0
Total FRS102 SPOT									0.00	0
Total For FRS102									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
FRS10: On 23/01/2024 Spot Bond			10.38000	101.31740	10.38000	101.28919			0.00	0
Total FRS103 SPOT									0.00	0
Total For FRS103									0.00	0
FRS10: On 23/01/2024 Spot Bond			10.38000	101.31740	10.38000	101.28919			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	100.94543			0.00	0
Total FRS107 SPOT									0.00	0
Total For FRS107									0.00	0
FRS10: On 31/01/2038 Spot Bond			2.48500	102.11327	2.48500	110.85512			0.00	0
Total FRS108 SPOT									0.00	0
Total For FRS108									0.00	0
FRS10: On 07/12/2033 Spot Bond			2.49000	210.47238	2.49000	209.55681			0.00	0
Total FRS109 SPOT									0.00	0
Total For FRS109									0.00	0
FRS11: On 31/01/2038 Spot Bond			2.45500	111.45215	2.45500	111.44476			0.00	0
Total FRS110 SPOT									0.00	0
Total For FRS110									0.00	0
FRS11: On 03/04/2015 Spot Bond				100.00000	0.00000	101.14263			0.00	0
Total FRS111 SPOT									0.00	0
Total For FRS111									0.00	0
FRS11: On 07/12/2033 Spot Bond			2.52000	209.58244	2.52000	208.66123			0.00	0
Total FRS112 SPOT									0.00	0
Total For FRS112									0.00	0
FRS11: On 29/04/2019 Spot Bond				100.00000	0.00000	101.04467			0.00	0
Total FRS113 SPOT									0.00	0
Total For FRS113									0.00	0
FRS11: On 31/01/2025 Spot Bond			2.45000	110.87202	2.45000	110.86467			0.00	0
Total FRS114 SPOT									0.00	0
Total For FRS114									0.00	0
FRS11: On 31/03/2038 Spot Bond			2.54500	109.69466	2.54500	109.68711			0.00	0
Total FRS115 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 FRS115									0.00	0
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	101.32354			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	49.68800			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	100.58651			0.00	0
Total FRS118 SPOT									0.00	0
Total For FRS118									0.00	0
FRS119 On 31/01/2038 Spot Bond			2.65000	108.50173	2.65000	107.67871			0.00	0
Total FRS119 SPOT									0.00	0
Total For FRS119									0.00	0
FRS120 On 07/12/2033 Spot Bond			2.64000	113.65449	2.64000	259.89370			0.00	0
Total FRS120 SPOT									0.00	0
Total For FRS120									0.00	0
FRS121 On 07/12/2033 Spot Bond			2.69000	111.99004	2.69000	258.05437			0.00	0
Total FRS121 SPOT									0.00	0
Total For FRS121									0.00	0
FRS122 On 31/01/2025 Spot Bond			2.38000	97.70338	2.38000	97.67520			0.00	0
Total FRS122 SPOT									0.00	0
Total For FRS122									0.00	0
FRS123 On 07/12/2033 Spot Bond			2.72000	160.08172	2.72000	202.80849			0.00	0
Total FRS123 SPOT									0.00	0
Total For FRS123									0.00	0
FRS36 On 07/12/2023 Spot Bond			2.65000	122.70552	2.65000	265.26642			0.00	0
Total FRS36 SPOT									0.00	0
Total For FRS36									0.00	0
FRS37 On 07/12/2023 Spot Bond			2.15000	127.29467	2.15000	275.19105			0.00	0
Total FRS37 SPOT									0.00	0
Total For FRS37									0.00	0
FRS43 On 07/12/2023 Spot Bond			2.87000	120.74893	2.87000	261.03507			0.00	0
Total FRS43 SPOT									0.00	0
Total For FRS43									0.00	0
FRS46 On 31/01/2022 Spot Bond			2.59000	102.01455	2.59000	129.61706			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 FRS46 SPOT									0.00	0
Total For FRS46									0.00	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.90106			0.00	0
Total FRS49 SPOT									0.00	0
Total For FRS49									0.00	0
FRS51 On 31/01/2022 Spot Bond			2.12000	133.58937	2.12000	129.49721			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	101.10169			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	101.34443			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	100.73851			0.00	0
Total FRS62 SPOT									0.00	0
Total For FRS62									0.00	0
FRS64 On 26/01/2042 Spot Bond			2.32500	111.09308	2.32500	111.08610			0.00	0
Total FRS64 SPOT									0.00	0
Total For FRS64									0.00	0
FRS69 On 31/05/2017 Spot Bond			104.97509	21.05638	104.97509	21.00192			0.00	0
Total FRS69 SPOT									0.00	0
Total For FRS69									0.00	0
FRS73 On 12/06/2017 Spot Bond			101.07593	22.36144	101.07593	22.30615			0.00	0
Total FRS73 SPOT									0.00	0
Total For FRS73									0.00	0
FRS74 On 14/06/2017 Spot Bond			100.44759	15.74433	100.44759	17.17254			0.00	0
Total FRS74 SPOT									0.00	0
Total For FRS74									0.00	0
FRS76 On 18/06/2017 Spot Bond			100.76967	20.95250	100.76967	20.90083			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
FRS81 On 30/10/2042 Spot Bond			2.01000	119.60736	2.01000	119.60078			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			2.31000	97.92167	2.31000	112.27665			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	98.65060			0.00	0
Total FRS86 SPOT									0.00	0
Total For FRS86									0.00	0
FRS87 On 31/01/2025 Spot Bond			2.34000	97.65638	2.34000	111.97239			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	100.23771			0.00	0
Total FRS88 SPOT									0.00	0
Total For FRS88									0.00	0
FRS90 On 07/12/2023 Spot Bond			2.35000	125.43489	2.35000	343.57116			0.00	0
Total FRS90 SPOT									0.00	0
Total For FRS90									0.00	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.59760			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	100.23754			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	102.66880	6.38500	102.65113		6,385,000,000.00	1,000,000	102
Total FRX15 SPOT								6,385,000,000.00	1,000,000	102
Total For FRX15								6,385,000,000.00	1,000,000	102
FRX16 On 15/09/2016 Spot Bond			7.38000	102.86922	7.38000	102.84863		101,844,000,000.00	13,800,000	6
Total FRX16 SPOT								101,844,000,000.00	13,800,000	6

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total For FRX16									101,844,000,000.00	13,800,000	6
FRX17 On 15/09/2017 Spot Bond			7.73000	103.86035	7.73000	103.83859			0.00	0	
Total FRX17 SPOT									0.00	0	
Total For FRX17									0.00	0	
FRX18 On 14/04/2018 Spot Bond			7.87500	109.18569	7.87500	109.16253			61,425,000,000.00	7,800,000	2
Total FRX18 SPOT									61,425,000,000.00	7,800,000	2
Total For FRX18									61,425,000,000.00	7,800,000	2
FRX19 On 15/11/2019 Spot Bond			8.29500	103.39385	8.29500	103.37063			3,424,176,000,000.00	412,800,000	999
Total FRX19 SPOT									3,424,176,000,000.00	412,800,000	999
Total For FRX19									3,424,176,000,000.00	412,800,000	999
FRX20 On 01/10/2020 Spot Bond			8.50000	102.76517	8.50000	102.74167			0.00	0	
Total FRX20 SPOT									0.00	0	
Total For FRX20									0.00	0	
FRX23 On 28/02/2023 Spot Bond			9.09500	94.44758	9.09500	94.42437			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.17500	110.13953	9.17500	110.11253			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.51500	102.67362	9.51500	101.64387			0.00	0	512
Total FRX26 SPOT									0.00	0	512
Total For FRX26									0.00	0	512
FRX31 On 21/02/2031 Spot Bond			9.93000	99.38245	9.93000	99.35629			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX45 On 14/04/2045 Spot Bond			9.92500	82.84060	9.92500	82.81855			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	101.45375			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	101.50640			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	101.52744			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 FS1A4 SPOT									0.00	0
Total For FS1A4									0.00	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.58001			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	101.66416			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	101.72727			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	102.00065			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	100.33911			0.00	0
Total FS2A2 SPOT									0.00	0
Total For FS2A2									0.00	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.35359			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	100.18794			0.00	0 12,995
Total FS2A4 SPOT									0.00	0 12,995
Total For FS2A4									0.00	0 12,995
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.36668			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	100.38123			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	100.39334			0.00	0
Total FS2C1 SPOT									0.00	0
Total For FS2C1									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
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.44655			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	101.39713			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	101.51993			0.00	0
Total GFC03 SPOT									0.00	0
Total For GFC03									0.00	0
GFC04 On 11/04/2017 Spot Bond			8.69000	103.16526	8.69000	103.14116			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	100.90822			0.00	0
Total GPT31 SPOT									0.00	0
Total For GPT31									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	100.81663			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	100.83356			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	100.86627			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	100.90683			0.00	0
Total GRH1B 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 GRH1B									0.00	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.96312			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	101.19033			0.00	27,000,000
Total GRT02 SPOT									0.00	27,000,000
Total For GRT02									0.00	27,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	101.12085			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	100.93679			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	100.96150			0.00	711,006,400
Total GRT05 SPOT									0.00	711,006,400
Total For GRT05									0.00	711,006,400
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	99.94185			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	100.37246			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	101.54989			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		91,570,000,000,000.00	915,700,000	915
Total GRX01U SPOT								91,570,000,000,000.00	915,700,000	915
Total For GRX01U								91,570,000,000,000.00	915,700,000	915
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.26271			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 G SIS02 SPOT									0.00	0
Total For G SIS02									0.00	0
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	101.37414			0.00	0
Total G SIS03 SPOT									0.00	0
Total For G SIS03									0.00	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	102.70223			0.00	0
Total GSIZ16 SPOT									0.00	0
Total For GSIZ16									0.00	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.06659			0.00	0
Total HCH01 SPOT									0.00	0
Total For HCH01									0.00	0
HIL01U On 21/11/2019 Spot Bond			100.00000	14.62031	100.00000	14.51056			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	101.26552			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	99.86368			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	100.72782			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	100.73633			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	100.94907			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	100.91677			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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
Total For HMS1B7									0.00	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	101.04448			0.00	0
Total HMS1B8 SPOT									0.00	0
Total For HMS1B8									0.00	0
HMS1B On 19/07/2015 Spot Bond			7.22475	102.10479	7.22475	98.54544			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	101.09105			0.00	0
Total HMS1C4 SPOT									0.00	0
Total For HMS1C4									0.00	0
HMS1C On 19/07/2015 Spot Bond			8.22543	101.76448	8.22543	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	101.15090			0.00	0
Total HMS1D4 SPOT									0.00	0
Total For HMS1D4									0.00	0
HMS1D On 19/07/2015 Spot Bond			8.67591	101.82499	8.67591	104.41639			0.00	0
Total HMS1D5 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 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	101.22401			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
Total HMS1G2 SPOT									0.00	0
Total For HMS1G2									0.00	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	101.13147			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	101.26031			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	101.30418			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	100.66954			0.00	0
Total HPF04 SPOT									0.00	0
Total For HPF04									0.00	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	104.73700	10.00000	104.71000			0.00	0
Total HPF04/JIBAR SPOT									0.00	0
Total For HPF04/JIBAR									0.00	0
HPF05 On 17/02/2017 Spot Bond			8.72000	105.32660	8.72000	105.30218			0.00	0
Total HPF05 SPOT									0.00	0
Total For HPF05									0.00	0
HWAY2 On 31/07/2020 Spot Bond			7.76500	112.38530	7.76500	112.36203		19,723,100,000,000.00	2,540,000,000	23,319
Total HWAY20 SPOT								19,723,100,000,000.00	2,540,000,000	23,319
Total For HWAY20								19,723,100,000,000.00	2,540,000,000	23,319
HWAY2 On 07/12/2023 Spot Bond			1.96000	129.09190	1.96000	279.07784		1,411,200,000,000.00	720,000,000	13,258

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total HWAY23 SPOT									1,411,200,000,000.00	720,000,000 13,258
Total For HWAY23									1,411,200,000,000.00	720,000,000 13,258
HWAY2 On 07/12/2024 Spot Bond			1.96000	132.01919	1.96000	285.40620			0.00	0
Total HWAY24 SPOT									0.00	0
Total For HWAY24									0.00	0
HWAY3 On 31/07/2034 Spot Bond			9.21500	103.58647	9.21500	103.56112			2,059,552,500,000.00	223,500,000 12,646
Total HWAY34 SPOT									2,059,552,500,000.00	223,500,000 12,646
Total For HWAY34									2,059,552,500,000.00	223,500,000 12,646
HWAY3 On 31/07/2035 Spot Bond			9.21500	103.59204	9.21500	103.56669			0.00	0
Total HWAY35 SPOT									0.00	0
Total For HWAY35									0.00	0
HWF01 On 26/03/2015 Spot Bond			100.00000	95.53806	100.00000	95.28796			0.00	0
Total HWF01U SPOT									0.00	0
Total For HWF01U									0.00	0
HWF02 On 30/09/2016 Spot Bond			100.00000	24.89867	100.00000	24.83769			0.00	0
Total HWF02U SPOT									0.00	0
Total For HWF02U									0.00	0
HWF04 On 09/10/2015 Spot Bond			100.00000	62.75469	100.00000	62.60267			0.00	0
Total HWF04U SPOT									0.00	0
Total For HWF04U									0.00	0
HWF05 On 09/10/2016 Spot Bond			100.00000	29.98938	100.00000	29.91672			0.00	0
Total HWF05U SPOT									0.00	0
Total For HWF05U									0.00	0
HWF06 On 20/11/2016 Spot Bond			100.00000	21.96059	100.00000	21.90739			0.00	0
Total HWF06U SPOT									0.00	0
Total For HWF06U									0.00	0
HWF07 On 26/03/2015 Spot Bond			100.00000	97.07264	100.00000	96.81852			0.00	0
Total HWF07U SPOT									0.00	0
Total For HWF07U									0.00	0
HWY02 On 25/11/2020 Spot Bond			10.00000	104.73700	10.00000	104.71000			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	118.78315	1.70000	118.66956			7,911,904,000,000.00	4,681,600,000 79,360
Total I2025 SPOT									7,911,904,000,000.00	4,681,600,000 79,360
Total For I2025									7,911,904,000,000.00	4,681,600,000 79,360

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
I2038	On	31/01/2038	Spot Bond			1.72000	127.14680	1.72500	127.02551			2,480,240,000,000.00	1,442,000,000	88,572
Total I2038 SPOT												2,480,240,000,000.00	1,442,000,000	88,572
Total For I2038												2,480,240,000,000.00	1,442,000,000	88,572
I2046	On	31/03/2046	Spot Bond			1.72000	128.93402	1.72000	128.92796			68,834,400,000,000.00	40,020,000,000	52,230
Total I2046 SPOT												68,834,400,000,000.00	40,020,000,000	52,230
Total For I2046												68,834,400,000,000.00	40,020,000,000	52,230
I2050	On	31/12/2050	Spot Bond			1.75000	138.72573	1.75500	138.54796			350,000,000,000.00	200,000,000	29,131
Total I2050 SPOT												350,000,000,000.00	200,000,000	29,131
Total For I2050												350,000,000,000.00	200,000,000	29,131
IBC01	On	16/03/2015	Spot Bond				100.00000	0.00000	97.05000			0.00	0	
Total IBC01 SPOT												0.00	0	
Total For IBC01												0.00	0	
IBL11	On	12/03/2015	Spot Bond			7.20500	103.27901	7.20500	103.25900			7,205,000,000.00	1,000,000	
Total IBL11 SPOT												7,205,000,000.00	1,000,000	
Total For IBL11												7,205,000,000.00	1,000,000	
IBL13	On	12/03/2015	Spot Bond				100.00000	0.00000	100.22076			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	102.08267			0.00	0	
Total IBL14 SPOT												0.00	0	
Total For IBL14												0.00	0	
IBL21	On	15/03/2016	Spot Bond			7.89000	104.12506	7.89000	104.10280			0.00	0	
Total IBL21 SPOT												0.00	0	
Total For IBL21												0.00	0	
IBL22	On	15/03/2018	Spot Bond			7.59000	109.15000	7.59000	109.12754			0.00	0	200
Total IBL22 SPOT												0.00	0	200
Total For IBL22												0.00	0	200
IBL28	On	18/08/2016	Spot Bond			7.71000	103.39399	7.71000	103.37274			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	100.72258			0.00	0	
Total IBL33 SPOT												0.00	0	
Total For IBL33												0.00	0	
IBL34	On	31/01/2017	Spot Bond			1.70000	101.31925	1.70000	130.60431			0.00	0	
Total IBL34 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 IBL34									0.00	0
IBL36 On 31/01/2022 Spot Bond			2.19000	104.66220	2.19000	132.98253			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	101.50443			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	102.03164			0.00	3,000,000,000
Total IBL38 SPOT									0.00	3,000,000,000
Total For IBL38									0.00	3,000,000,000
IBL39 On 02/04/2018 Spot Bond			7.71000	104.65172	7.71000	104.62997			0.00	0
Total IBL39 SPOT									0.00	0
Total For IBL39									0.00	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	100.12151			0.00	300,000,000
Total IBL40 SPOT									0.00	300,000,000
Total For IBL40									0.00	300,000,000
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	100.83177			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	100.54631			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	104.73700	10.00000	104.71000			0.00	0
Total IBL43/JIBAR SPOT									0.00	0
Total For IBL43/JIBAR									0.00	0
IBL45 On 21/12/2018 Spot Bond			8.30500	102.70532	8.30500	102.68249			0.00	0
Total IBL45 SPOT									0.00	0
Total For IBL45									0.00	0
IBL46 On 15/01/2020 Spot Bond			8.71500	96.95298	8.71500	96.93051		1,659,336,000,000.00	190,400,000	2,476
Total IBL46 SPOT								1,659,336,000,000.00	190,400,000	2,476
Total For IBL46								1,659,336,000,000.00	190,400,000	2,476
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.53724			0.00	0
Total IBL48 SPOT									0.00	0
Total For IBL48									0.00	0
IBL49 On 02/04/2018 Spot Bond			7.79000	100.04740	7.79000	100.02639		182,286,000,000.00	23,400,000	;

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total IBL49 SPOT									182,286,000,000.00	23,400,000	7
Total For IBL49									182,286,000,000.00	23,400,000	7
IBL50 On 02/08/2020 Spot Bond			8.76500	104.66103	8.76500	104.61299			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	100.62192			0.00	0	50
Total IBL52 SPOT									0.00	0	50
Total For IBL52									0.00	0	50
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.75815			0.00	0	
Total IBL53 SPOT									0.00	0	
Total For IBL53									0.00	0	
IBL54 On 31/07/2016 Spot Bond			7.90000	101.58235	7.90000	101.56097			0.00	0	
Total IBL54 SPOT									0.00	0	
Total For IBL54									0.00	0	
IBL55 On 31/07/2018 Spot Bond			8.08500	102.94803	8.08500	102.92585			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	100.83522			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	100.48583			0.00	0	
Total IBL57 SPOT									0.00	0	
Total For IBL57									0.00	0	
IBL58 On 13/02/2017 Spot Bond			7.36000	105.01120	7.36000	104.99058			0.00	0	
Total IBL58 SPOT									0.00	0	
Total For IBL58									0.00	0	
IBL59 On 17/02/2019 Spot Bond			8.04500	106.90714	8.04500	106.88423			0.00	0	
Total IBL59 SPOT									0.00	0	
Total For IBL59									0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.15500	109.88724	9.15500	109.86052			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	101.38047			0.00	0	
Total IBL61 SPOT									0.00	0	
Total For IBL61									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
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.87335			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	100.78779			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	100.80414			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	100.82035			0.00	100,000,000
Total IBL65 SPOT									0.00	100,000,000
Total For IBL65									0.00	100,000,000
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00637	100.00000	0.00635			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	100.99323			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	100.94435			0.00	0
Total IDCG02 SPOT									0.00	0
Total For IDCG02									0.00	0
IDCG03 On 22/10/2020 Spot Bond			8.38000	100.90074	8.38000	100.87799			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	100.28493			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	100.29426			0.00	0
Total IDCG05 SPOT									0.00	0
Total For IDCG05									0.00	0
IDCG06 On 24/11/2024 Spot Bond			9.47500	105.94438	9.47500	100.83829			0.00	0
Total IDCG06 SPOT									0.00	0
Total For IDCG06									0.00	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	100.69304	5.00000	100.67949			0.00	0
Total IDCP01 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 IDCP01									0.00	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	100.69304	5.00000	100.67949			0.00	0
Total IDCP02 SPOT									0.00	0
Total For IDCP02									0.00	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.77355	5.00000	101.75989			0.00	0
Total IDCP03 SPOT									0.00	0
Total For IDCP03									0.00	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.69434	5.00000	100.68067			0.00	0
Total IDCP04 SPOT									0.00	0
Total For IDCP04									0.00	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.94534	4.00000	100.93430			0.00	0
Total IDCP05 SPOT									0.00	0
Total For IDCP05									0.00	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	103.15183	4.00000	100.56739			0.00	0
Total IDCP06 SPOT									0.00	0
Total For IDCP06									0.00	0
IDW01L On 30/06/2016 Spot Bond			100.00000	33.51763	100.00000	33.41299			0.00	0
Total IDW01U SPOT									0.00	0
Total For IDW01U									0.00	0
IDW02L On 30/06/2016 Spot Bond			100.00000	33.32854	100.00000	33.22449			0.00	0
Total IDW02U SPOT									0.00	0
Total For IDW02U									0.00	0
IDW03L On 30/06/2016 Spot Bond			100.00000	33.32854	100.00000	33.22449			0.00	0
Total IDW03U SPOT									0.00	0
Total For IDW03U									0.00	0
IFM01 On 31/03/2016 Spot Bond			9.20000	106.35103	9.20000	106.32475			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	101.61061			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	101.61061			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	100.49889			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 IHL03 SPOT									0.00	0
Total For IHL03									0.00	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.20543	100.00000	7.18770			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	101.36677			0.00	0
Total IM1002 SPOT									0.00	0
Total For IM1002									0.00	0
IM103U On 26/01/2015 Spot Bond			100.00000	88.37772	100.00000	88.16425			0.00	0
Total IM103U SPOT									0.00	0
Total For IM103U									0.00	0
IN04 On 15/03/2015 Spot Bond			8.64000	102.12917	8.64000	102.10555			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	100.38514			0.00	0
Total IN09 SPOT									0.00	0
Total For IN09									0.00	0
IN191U On 16/05/2017 Spot Bond			100.00000	14.19180	100.00000	14.15742			0.00	0
Total IN191U SPOT									0.00	0
Total For IN191U									0.00	0
IN253U On 04/07/2015 Spot Bond			100.00000	63.05882	100.00000	62.86195			0.00	0
Total IN253U SPOT									0.00	0
Total For IN253U									0.00	0
IN262U On 15/01/2015 Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0
Total IN262U SPOT									0.00	0
Total For IN262U									0.00	0
IN268U On 11/12/2014 Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0
Total IN268U SPOT									0.00	0
Total For IN268U									0.00	0
IN269U On 25/07/2017 Spot Bond			100.00000	10.70494	100.00000	10.65786			0.00	0
Total IN269U SPOT									0.00	0
Total For IN269U									0.00	0
IN272U On 10/11/2017 Spot Bond			100.00000	20.19784	100.00000	20.00953			0.00	0
Total IN272U SPOT									0.00	0
Total For IN272U									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
IN281U On 28/11/2019 Spot Bond			100.00000	13.11376	100.00000	13.00969			0.00	0
Total IN281U SPOT									0.00	0
Total For IN281U									0.00	0
INA450 On 09/12/2014 Spot Bond			6.25000	100.00000	6.25000	99.89737			0.00	0
Total INA450 SPOT									0.00	0
Total For INA450									0.00	0
INA451 On 17/12/2014 Spot Bond			6.25000	99.86320	6.25000	99.76085			0.00	0
Total INA451 SPOT									0.00	0
Total For INA451									0.00	0
INA502 On 06/01/2015 Spot Bond			6.35000	99.51524	6.35000	99.41197			0.00	0
Total INA502 SPOT									0.00	0
Total For INA502									0.00	0
INA503 On 13/01/2015 Spot Bond			6.40000	99.39004	6.40000	99.28623			0.00	0
Total INA503 SPOT									0.00	0
Total For INA503									0.00	0
INA504 On 20/01/2015 Spot Bond			6.40000	99.26895	6.40000	99.16538			0.00	0
Total INA504 SPOT									0.00	0
Total For INA504									0.00	0
INA505 On 27/01/2015 Spot Bond			6.40000	99.14814	6.40000	99.04483			0.00	0
Total INA505 SPOT									0.00	0
Total For INA505									0.00	0
INA506 On 03/02/2015 Spot Bond			6.40000	99.02763	6.40000	98.92457			0.00	0
Total INA506 SPOT									0.00	0
Total For INA506									0.00	0
INA507 On 10/02/2015 Spot Bond			6.45000	98.89897	6.45000	98.79537			0.00	0
Total INA507 SPOT									0.00	0
Total For INA507									0.00	0
INA508 On 17/02/2015 Spot Bond			6.45000	98.77813	6.45000	98.67478			0.00	0
Total INA508 SPOT									0.00	0
Total For INA508									0.00	0
INA509 On 24/02/2015 Spot Bond			6.45000	98.65758	6.45000	98.55449			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	101.78483			0.00	0
Total ING114 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 ING114									0.00	0
ING115 On 31/03/2016 Spot Bond			10.79992	103.54449	10.79992	103.11754			0.00	0
Total ING115 SPOT									0.00	0
Total For ING115									0.00	0
ING116 On 31/03/2016 Spot Bond			10.79992	102.28945	10.79992	102.20936			0.00	0
Total ING116 SPOT									0.00	0
Total For ING116									0.00	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.85302			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	99.94526			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	101.81766			0.00	0
Total ING138 SPOT									0.00	0
Total For ING138									0.00	0
ING153 On 03/04/2017 Spot Bond			6.50000	101.18436	6.50000	101.16657			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	101.86960			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	101.72070			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	101.07357			0.00	0
Total ING211 SPOT									0.00	0
Total For ING211									0.00	0
ING211 On 25/11/2020 Spot Bond			10.00000	104.73700	10.00000	104.71000			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	101.79625			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 ING228 SPOT									0.00	0
Total For ING228									0.00	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.07967			0.00	0
Total ING232 SPOT									0.00	0
Total For ING232									0.00	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	101.39775			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	101.37763			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	100.62747			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	100.50509			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	100.36979			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	100.36574			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	96.23350			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	102.94116			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	100.96161			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	101.53123			0.00	0
Total ING270 SPOT									0.00	0
Total For ING270									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
ING273 On 28/02/2015 Spot Bond				100.00000	0.00000	105.24990			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	103.48347			0.00	0
Total ING274 SPOT									0.00	0
Total For ING274									0.00	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	101.88798			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	104.13342			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	100.73970			0.00	0
Total INLV01 SPOT									0.00	0
Total For INLV01									0.00	0
IP272U On 13/01/2015 Spot Bond			100.00000	91.25000	100.00000	91.02244			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	101.28992			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	104.73700	10.00000	104.71000			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	101.17725			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	101.19247			0.00	0
Total IPF03 SPOT									0.00	0
Total For IPF03									0.00	0
IPF06 On 13/04/2017 Spot Bond			8.40000	102.19372	8.40000	102.17062			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	101.41372			0.00	0
Total IPF07 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 IPF07									0.00	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.44714			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	101.46943			0.00	0
Total IPF09 SPOT									0.00	0
Total For IPF09									0.00	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	101.10598			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	101.16186			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	102.28771			0.00	0
Total IPFC03 SPOT									0.00	0
Total For IPFC03									0.00	0
IPL10 On 20/05/2021 Spot Bond			9.18000	101.39135	9.18000	101.36622			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	101.76208			0.00	0 30
Total IPL5 SPOT									0.00	0 30
Total For IPL5									0.00	0 30
IPL6 On 28/09/2017 Spot Bond			8.28000	105.60418	8.28000	105.58051		2,553,552,000,000.00	308,400,000	2,206
Total IPL6 SPOT								2,553,552,000,000.00	308,400,000	2,206
Total For IPL6								2,553,552,000,000.00	308,400,000	2,206
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.31451			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	101.27159			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	100.68132			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	101.88498			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 IV013 SPOT									0.00	0
Total For IV013									0.00	0
IV014 On 22/06/2015 Spot Bond			8.38500	105.99933	8.38500	105.97555			0.00	0
Total IV014 SPOT									0.00	0
Total For IV014									0.00	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	103.46336			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	100.00001			0.00	0
Total IV016 SPOT									0.00	0
Total For IV016									0.00	0
IV017 On 31/01/2022 Spot Bond			3.28000	97.62554	3.28000	126.91271			0.00	0
Total IV017 SPOT									0.00	0
Total For IV017									0.00	0
IV019 On 31/03/2028 Spot Bond			3.57000	142.24082	3.57000	142.22699			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	101.58951			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	101.32216			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	101.24734			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	99.91155			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	101.65840			0.00	0
Total IV026 SPOT									0.00	0
Total For IV026									0.00	0
IV030 On 31/01/2025 Spot Bond			3.70000	98.26039	3.70000	99.10852			0.00	0
Total IV030 SPOT									0.00	0
Total For IV030									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
IV030A On 31/01/2025 Spot Bond			3.70000	98.17847	3.70000	105.40619			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	99.93012			0.00	0
Total IV031 SPOT									0.00	0
Total For IV031									0.00	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.59821			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			9.92500	112.20288	9.92500	112.17286		77,415,000,000.00		7,800,000 ;
Total IV08 SPOT								77,415,000,000.00		7,800,000 2
Total For IV08								77,415,000,000.00		7,800,000 2
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.19586			0.00	0
Total IV09 SPOT									0.00	0
Total For IV09									0.00	0
IV19A On 31/03/2028 Spot Bond			3.67000	140.69422	3.67000	140.68016			0.00	0
Total IV19A SPOT									0.00	0
Total For IV19A									0.00	0
IVA449 On 04/12/2014 Spot Bond			6.25000	99.91446	6.25000	99.93155			0.00	0
Total IVA449 SPOT									0.00	0
Total For IVA449									0.00	0
IVA450 On 11/12/2014 Spot Bond			6.25000	99.96577	6.25000	99.86320			0.00	0
Total IVA450 SPOT									0.00	0
Total For IVA450									0.00	0
IVA502 On 08/01/2015 Spot Bond			6.35000	99.48079	6.35000	99.37760		63,500,000,000,000.00		10,000,000,000 5,000
Total IVA502 SPOT								63,500,000,000,000.00		10,000,000,000 5,000
Total For IVA502								63,500,000,000,000.00		10,000,000,000 5,000
IVA503 On 15/01/2015 Spot Bond			6.40000	99.35541	6.40000	99.25167			0.00	0
Total IVA503 SPOT									0.00	0
Total For IVA503									0.00	0
IVA504 On 22/01/2015 Spot Bond			6.40000	99.23440	6.40000	99.13091			0.00	0
Total IVA504 SPOT									0.00	0
Total For IVA504									0.00	0
IVA505 On 22/01/2015 Spot Bond			6.40000	99.23440	6.40000	99.01044			0.00	0
Total IVA505 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 IVA505									0.00	0
IVA506 On 05/02/2015 Spot Bond			6.40000	98.99325	6.40000	98.89026			0.00	0
Total IVA506 SPOT									0.00	0
Total For IVA506									0.00	0
IVA507 On 12/02/2015 Spot Bond			6.45000	98.86441	6.45000	98.76089			0.00	0
Total IVA507 SPOT									0.00	0
Total For IVA507									0.00	0
IVA508 On 19/02/2015 Spot Bond			6.45000	98.74366	6.45000	98.64038			0.00	0
Total IVA508 SPOT									0.00	0
Total For IVA508									0.00	0
IVA509 On 26/02/2015 Spot Bond			6.45000	98.62319	6.45000	98.52017			0.00	0
Total IVA509 SPOT									0.00	0
Total For IVA509									0.00	0
IVA510 On 05/03/2015 Spot Bond			100.00000	80.93126	100.00000	80.75221		160,000,000,000.00	21,600,000,000	10,800
Total IVA510 SPOT								160,000,000,000.00	21,600,000,000	10,800
Total For IVA510								160,000,000,000.00	21,600,000,000	10,800
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.58254			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	101.41246			0.00	0
Total IVC005 SPOT									0.00	0
Total For IVC005									0.00	0
IVC005 On 25/11/2020 Spot Bond			10.00000	104.73700	10.00000	104.71000			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	101.14463			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	101.25449			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	100.35223			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	100.31180			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 IVC015 SPOT									0.00	0
Total For IVC015									0.00	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.14375			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	101.17738			0.00	0
Total IVC017 SPOT									0.00	0
Total For IVC017									0.00	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	101.18500			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	101.20023			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	101.13168			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	101.03782			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	100.84210			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	101.70505			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	100.43143			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	100.22882			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	100.22655			0.00	0
Total IVC026 SPOT									0.00	0
Total For IVC026									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
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.42329			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	101.12182			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	100.91609			0.00	0
Total IVC029 SPOT									0.00	0
Total For IVC029									0.00	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	100.75536			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	101.58480			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	101.47470			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	101.51232			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	101.51232			0.00	0
Total IVC035 SPOT									0.00	0
Total For IVC035									0.00	0
IVC036 On 16/07/2019 Spot Bond			8.64500	105.05772	8.64500	106.05254			0.00	0
Total IVC036 SPOT									0.00	0
Total For IVC036									0.00	0
IVC037 On 16/07/2019 Spot Bond			100.00000	14.85991	100.00000	14.80404			0.00	0
Total IVC037 SPOT									0.00	0
Total For IVC037									0.00	0
IVC038 On 16/07/2019 Spot Bond			100.00000	11.83084	100.00000	11.77881			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	101.01576			0.00	0
Total IVC039 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 IVC039									0.00	0
IVC040 On 24/07/2021 Spot Bond			8.80000	104.97710	8.80000	106.17983			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	100.85820			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	100.49150			0.00	0
Total IVC042 SPOT									0.00	0
Total For IVC042									0.00	0
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	99.87304			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	102.37892			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	100.87939			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	102.09128			0.00	0
Total IVC046 SPOT									0.00	0
Total For IVC046									0.00	0
IVC047 On 27/10/2015 Spot Bond			7.18500	105.80128	7.18500	101.09994			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	100.71242			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	100.37259			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	100.10750			0.00	0
Total IVC050 SPOT									0.00	0
Total For IVC050									0.00	0
IVF57U On 12/02/2015 Spot Bond			100.00000	86.17819	100.00000	85.97825			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 IVF57U SPOT									0.00	0
Total For IVF57U									0.00	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.85067			0.00	0
Total JDG01 SPOT									0.00	0
Total For JDG01									0.00	0
JDG02 On 22/01/2015 Spot Bond			100.00000	90.65453	100.00000	90.43342			0.00	0
Total JDG02U SPOT									0.00	0
Total For JDG02U									0.00	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.89604			0.00	0
Total JDG03 SPOT									0.00	0
Total For JDG03									0.00	0
JDG03 On 21/02/2016 Spot Bond			100.00000	34.23029	100.00000	34.14737			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	101.58261			0.00	0
Total JDG04 SPOT									0.00	0
Total For JDG04									0.00	0
JDG09 On 29/01/2015 Spot Bond			100.00000	89.10585	100.00000	88.89216			0.00	0
Total JDG09U SPOT									0.00	0
Total For JDG09U									0.00	0
JDG10 On 29/01/2015 Spot Bond			100.00000	93.86466	100.00000	93.63957			0.00	0
Total JDG10U SPOT									0.00	0
Total For JDG10U									0.00	0
JDG11 On 04/02/2015 Spot Bond			100.00000	87.93624	100.00000	87.72835			0.00	0
Total JDG11U SPOT									0.00	0
Total For JDG11U									0.00	0
JDG12 On 18/03/2015 Spot Bond			100.00000	97.58714	100.00000	97.32620			0.00	0
Total JDG12U SPOT									0.00	0
Total For JDG12U									0.00	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	99.85904			0.00	0
Total KAP001 SPOT									0.00	0
Total For KAP001									0.00	0
KAP00 On 13/06/2019 Spot Bond				100.00000	0.00000	99.85361			0.00	0
Total KAP002 SPOT									0.00	0
Total For KAP002									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
KAP00: On 06/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total KAP003 SPOT									0.00	0
Total For KAP003									0.00	0
KCF03: On 30/10/2015 Spot Bond			100.00000	56.41632	100.00000	56.27965			0.00	0
Total KCF03U SPOT									0.00	0
Total For KCF03U									0.00	0
KSB00: On 31/08/2017 Spot Bond				100.00000	0.00000	102.33665			0.00	0
Total KSB007 SPOT									0.00	0
Total For KSB007									0.00	0
KSB00: On 01/11/2017 Spot Bond				100.00000	0.00000	100.90299			0.00	0
Total KSB008 SPOT									0.00	0
Total For KSB008									0.00	0
KW01 On 31/10/2027 Spot Bond			8.12500	143.89205	8.12500	143.86039			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	101.68435			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	101.58869			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	99.78234			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	100.16396			0.00	2,600,000,000
Total LBK06 SPOT									0.00	2,600,000,000
Total For LBK06									0.00	2,600,000,000
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	99.70488			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	101.57417			0.00	0
Total LBK08 SPOT									0.00	0
Total For LBK08									0.00	0
LBK11 On 28/11/2019 Spot Bond			9.71500	104.89730	9.71500	99.89209			0.00	0
Total LBK11 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 LBK11									0.00	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.80237			0.00	0
Total LEW01 SPOT									0.00	0
Total For LEW01									0.00	0
LGL02 On 13/08/2017 Spot Bond			8.39000	100.74509	8.39000	100.72258		2,684,800,000,000.00	320,000,000	3,532
Total LGL02 SPOT								2,684,800,000,000.00	320,000,000	3,532
Total For LGL02								2,684,800,000,000.00	320,000,000	3,532
LGL03 On 03/04/2018 Spot Bond			8.44000	76.02403	8.44000	99.09282		27,008,000,000.00	3,200,000	
Total LGL03 SPOT								27,008,000,000.00	3,200,000	
Total For LGL03								27,008,000,000.00	3,200,000	
LGL04 On 14/08/2020 Spot Bond			8.89500	104.07493	8.89500	104.05032		2,040,513,000,000.00	229,400,000	754
Total LGL04 SPOT								2,040,513,000,000.00	229,400,000	754
Total For LGL04								2,040,513,000,000.00	229,400,000	754
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	99.79833		0.00	0	
Total LHL01 SPOT								0.00	0	
Total For LHL01								0.00	0	
LHL02 On 13/12/2015 Spot Bond			9.70500	100.82252	9.70500	100.79641		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	99.77978		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	100.38632		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	102.29048		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	102.43641		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	102.61114		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total MAQ058 SPOT									0.00	0
Total For MAQ058									0.00	0
MAQ05 On 09/01/2015 Spot Bond				100.00000	0.00000	99.44684			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	101.05276			0.00	0
Total MAQ060 SPOT									0.00	0
Total For MAQ060									0.00	0
MAQ06 On 05/02/2015 Spot Bond				100.00000	0.00000	98.98029			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	100.45542			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	99.61970			0.00	0
Total MAQ063 SPOT									0.00	0
Total For MAQ063									0.00	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	99.45504	100.00000	99.18478			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	101.78443			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	101.79744			0.00	0
Total MAQ0A2 SPOT									0.00	0
Total For MAQ0A2									0.00	0
MAQ12 On 12/12/2014 Spot Bond			100.00000	99.18478	100.00000	98.91599			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	101.90666			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	101.15386			0.00	0
Total MBF028 SPOT									0.00	0
Total For MBF028									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
MBF02: On 01/10/2015 Spot Bond				100.00000	0.00000	101.69184			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	102.28743			0.00	0
Total MBF030 SPOT									0.00	0
Total For MBF030									0.00	0
MBF03: On 28/03/2016 Spot Bond				100.00000	0.00000	101.60067			0.00	0 25
Total MBF033 SPOT									0.00	0 255
Total For MBF033									0.00	0 255
MBF03: On 10/12/2016 Spot Bond				100.00000	0.00000	100.19452			0.00	0 20
Total MBF035 SPOT									0.00	0 20
Total For MBF035									0.00	0 20
MBF03: On 11/11/2016 Spot Bond				100.00000	0.00000	100.51500			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	100.98132			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	101.11622			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	100.59476			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	100.59821			0.00	0 6,010
Total MBF041 SPOT									0.00	0 6,010
Total For MBF041									0.00	0 6,010
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	100.61167			0.00	5,000,000 238
Total MBF042 SPOT									0.00	5,000,000 238
Total For MBF042									0.00	5,000,000 238
MBF04: On 08/12/2015 Spot Bond			100.00000	35.35534	100.00000	0.00000			0.00	0
Total MBF043 SPOT									0.00	0
Total For MBF043									0.00	0
MBP23 On 13/02/2015 Spot Bond			100.00000	86.16371	100.00000	85.96426			0.00	0
Total MBP23U 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 MBP23U									0.00	0
MBP24 On 22/03/2016 Spot Bond			100.00000	39.67488	100.00000	39.57771			0.00	0
Total MBP24U SPOT									0.00	0
Total For MBP24U									0.00	0
MBP25 On 22/03/2015 Spot Bond			100.00000	96.55172	100.00000	96.29630			0.00	0
Total MBP25U SPOT									0.00	0
Total For MBP25U									0.00	0
MBP29 On 23/09/2017 Spot Bond			100.00000	19.85592	100.00000	19.76861			0.00	0
Total MBP29U SPOT									0.00	0
Total For MBP29U									0.00	0
MBP30 On 24/10/2017 Spot Bond			100.00000	25.95313	100.00000	25.75832			0.00	0
Total MBP30U SPOT									0.00	0
Total For MBP30U									0.00	0
MBP31 On 24/10/2017 Spot Bond			100.00000	26.12188	100.00000	25.92580			0.00	0
Total MBP31U SPOT									0.00	0
Total For MBP31U									0.00	0
MBP32 On 10/11/2017 Spot Bond			100.00000	22.98155	100.00000	22.80905			0.00	0
Total MBP32U SPOT									0.00	0
Total For MBP32U									0.00	0
MBSA0 On 16/04/2019 Spot Bond			8.30500	103.94234	8.30500	103.91911		498,300,000,000.00	60,000,000	585
Total MBSA01 SPOT								498,300,000,000.00	60,000,000	585
Total For MBSA01								498,300,000,000.00	60,000,000	585
MBSA0 On 15/04/2019 Spot Bond			8.32500	103.40696	8.32500	103.38379		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	66.72761	100.00000	0.00000		0.00	0	
Total MBSA03 SPOT								0.00	0	
Total For MBSA03								0.00	0	
MCB3N On 13/12/2014 Spot Bond				100.00000	0.00000	99.85330		0.00	0	
Total MCB3M SPOT								0.00	0	
Total For MCB3M								0.00	0	
MCB5N On 13/12/2014 Spot Bond				100.00000	0.00000	99.86364		0.00	0	
Total MCB5M SPOT								0.00	0	
Total For MCB5M								0.00	0	
MCB6N On 13/01/2015 Spot Bond				100.00000	0.00000	101.10108		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 MCB6M SPOT									0.00	0
Total For MCB6M									0.00	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.28121			0.00	0
Total MEFSA3 SPOT									0.00	0
Total For MEFSA3									0.00	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	103.13639			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	103.28230			0.00	0
Total MEFSA6 SPOT									0.00	0
Total For MEFSA6									0.00	0
MEFSB On 05/10/2016 Spot Bond			7.52500	103.29743	7.52500	103.27646			0.00	0
Total MEFSB3 SPOT									0.00	0
Total For MEFSB3									0.00	0
MEFSB On 05/01/2019 Spot Bond			8.29500	107.52343	8.29500	107.49969			0.00	0
Total MEFSB4 SPOT									0.00	0
Total For MEFSB4									0.00	0
MEFSB On 05/01/2022 Spot Bond			9.05500	109.16606	9.05500	109.13980			0.00	0
Total MEFSB5 SPOT									0.00	0
Total For MEFSB5									0.00	0
MET01 On 15/12/2014 Spot Bond			6.16500	99.89876	6.16500	99.88190		3,699,000,000.00	600,000	800
Total MET01 SPOT								3,699,000,000.00	600,000	800
Total For MET01								3,699,000,000.00	600,000	800
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.51690			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	101.56950			0.00	0
Total MFS1A2 SPOT									0.00	0
Total For MFS1A2									0.00	0
MFS1B On 20/09/2019 Spot Bond			9.06500	106.61247	9.06500	106.77917			0.00	0
Total MFS1B SPOT									0.00	0
Total For MFS1B									0.00	0
MGL01 On 15/09/2015 Spot Bond			7.35500	102.81382	7.35500	102.79331		7,136,268,184,000.00	970,260,800	2,953
Total MGL01 SPOT								7,136,268,184,000.00	970,260,800	2,953
Total For MGL01								7,136,268,184,000.00	970,260,800	2,953

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
MIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.21229			0.00	0
Total MIL01 SPOT									0.00	0
Total For MIL01									0.00	0
MIL02 On 31/05/2017 Spot Bond			8.45000	100.94736	8.45000	100.92441			0.00	0
Total MIL02 SPOT									0.00	0
Total For MIL02									0.00	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	99.82503			0.00	3,000,000,000 1,500
Total MMIG01 SPOT									0.00	3,000,000,000 1,500
Total For MMIG01									0.00	3,000,000,000 1,500
MMIG0 On 17/03/2026 Spot Bond			8.93000	110.24236	8.93000	107.61553		1,402,010,000,000.00		157,000,000 43
Total MMIG02 SPOT								1,402,010,000,000.00		157,000,000 43
Total For MMIG02								1,402,010,000,000.00		157,000,000 43
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.15954			0.00	0
Total MMIG03 SPOT									0.00	0
Total For MMIG03									0.00	0
MMS01 On 10/12/2016 Spot Bond			100.00000	16.73613	100.00000	16.69514			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	100.45719			0.00	0
Total MQB01 SPOT									0.00	0
Total For MQB01									0.00	0
MQB02 On 31/05/2017 Spot Bond			8.15000	100.94329	8.15000	100.92114			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			7.30500	104.95266	7.30500	104.93221			0.00	0 2,420
Total MTN03 SPOT									0.00	0 2,420
Total For MTN03									0.00	0 2,420
MTN04 On 13/07/2017 Spot Bond			8.14000	108.65818	8.14000	108.63463		42,328,000,000.00		5,200,000 51
Total MTN04 SPOT								42,328,000,000.00		5,200,000 512
Total For MTN04								42,328,000,000.00		5,200,000 512
N4A211 On 14/08/2020 Spot Bond			100.89771	6.46349	100.89771	6.44771			0.00	0
Total N4A211 SPOT									0.00	0
Total For N4A211									0.00	0
N4A302 On 14/08/2020 Spot Bond			100.61875	6.54911	100.61875	6.53316			0.00	0
Total N4A302 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 N4A302									0.00	0
N4A30€ 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
N4A30€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0
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
N4A40€ 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
N4A40€ 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
N4A50€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.49131			0.00	0
Total N4A502 SPOT									0.00	0
Total For N4A502									0.00	0
N4B50€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.53041			0.00	0
Total N4B508 SPOT									0.00	0
Total For N4B508									0.00	0
N4C50€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.57575			0.00	0
Total N4C508 SPOT									0.00	0
Total For N4C508									0.00	0
N4D68l On 14/08/2020 Spot Bond			100.00000	0.62720	100.00000	0.62568			0.00	0
Total N4D68U SPOT									0.00	0
Total For N4D68U									0.00	0
N4E68l On 14/08/2020 Spot Bond			100.00000	0.62720	100.00000	0.62568			0.00	0
Total N4E68U SPOT									0.00	0
Total For N4E68U									0.00	0
NAM01 On 19/11/2022 Spot Bond			8.52000	98.96901	8.52000	98.94620			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 NAM01 SPOT									0.00	0
Total For NAM01									0.00	0
NBK10, On 25/07/2016 Spot Bond			7.59000	101.53712	7.59000	101.51656			0.00	0
Total NBK10A SPOT									0.00	0
Total For NBK10A									0.00	0
NBK11, On 28/11/2020 Spot Bond			8.58500	101.80536	8.58500	101.78172		1,222,504,000,000.00	142,400,000	35
Total NBK11A SPOT								1,222,504,000,000.00	142,400,000	35
Total For NBK11A								1,222,504,000,000.00	142,400,000	35
NBK12, On 19/03/2021 Spot Bond			8.38000	106.87979	8.38000	106.85555		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	100.37061		0.00	0	
Total NBK12B SPOT								0.00	0	
Total For NBK12B								0.00	0	
NBK13, On 19/03/2024 Spot Bond			8.85500	107.60914	8.85500	107.58338		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	101.46029		0.00	20,000,000	20
Total NBK13B SPOT								0.00	20,000,000	20
Total For NBK13B								0.00	20,000,000	20
NBK14, On 26/06/2021 Spot Bond			8.74000	106.92625	8.74000	106.80068		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	100.38761		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	101.52314		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	101.02846		0.00	0	30
Total NBK16B SPOT								0.00	0	30
Total For NBK16B								0.00	0	30
NBK17I, On 28/11/2016 Spot Bond				100.00000	0.00000	100.32524		0.00	0	
Total NBK17B SPOT								0.00	0	
Total For NBK17B								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	
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.47243			0.00	15,000,000	15
Total NBK18B SPOT									0.00	15,000,000	15
Total For NBK18B									0.00	15,000,000	15
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.42006			0.00	0	
Total NBK19B SPOT									0.00	0	
Total For NBK19B									0.00	0	
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	101.50352			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	100.50875			0.00	0	
Total NBK21B SPOT									0.00	0	
Total For NBK21B									0.00	0	
NBK2A On 15/09/2015 Spot Bond			7.17500	104.92413	7.17500	104.90370		1,615,810,000,000.00	225,200,000	792	
Total NBK2A SPOT								1,615,810,000,000.00	225,200,000	792	
Total For NBK2A								1,615,810,000,000.00	225,200,000	792	
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.92851			0.00	0	40
Total NBK2B SPOT									0.00	0	40
Total For NBK2B									0.00	0	40
NBK3A On 09/09/2019 Spot Bond			8.12500	115.48912	8.12500	115.46371		3,105,375,000,000.00	382,200,000	1,549	
Total NBK3A SPOT								3,105,375,000,000.00	382,200,000	1,549	
Total For NBK3A								3,105,375,000,000.00	382,200,000	1,549	
NBK4 On 28/10/2024 Spot Bond			10.30000	37.94408	10.30000	37.93389			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK6A On 19/04/2015 Spot Bond			7.10500	102.23305	7.10500	102.21364			0.00	0	930
Total NBK6A SPOT									0.00	0	930
Total For NBK6A									0.00	0	930
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.23625			0.00	0	1,280
Total NBK6B SPOT									0.00	0	1,280
Total For NBK6B									0.00	0	1,280
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.11078			0.00	0	
Total NBK7B SPOT									0.00	0	
Total For NBK7B									0.00	0	
NBK9A On 23/03/2016 Spot Bond			7.50000	104.21251	7.50000	104.19131		24,000,000,000.00	3,200,000	1,881	
Total NBK9A SPOT								24,000,000,000.00	3,200,000	1,881	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total For NBK9A									24,000,000,000.00	3,200,000	1,881
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.54963			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	100.54451			0.00	0	
Total NCLN48 SPOT									0.00	0	
Total For NCLN48									0.00	0	
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	102.10859			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	101.38338			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	101.20602			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	100.15129			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	93.40304			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	100.12336			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	100.89588			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	100.85832			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	89.75814			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 NCLN69 SPOT									0.00	0
Total For NCLN69									0.00	0
NCLN7: On 03/07/2015 Spot Bond				100.00000	0.00000	101.43816			0.00	0
Total NCLN73 SPOT									0.00	0
Total For NCLN73									0.00	0
NCLN7: On 15/08/2017 Spot Bond				100.00000	0.00000	100.46438			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	101.63786			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	101.55371			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	102.05729			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	101.50214			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	101.48799			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	101.48694			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	100.76010			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	101.71241			0.00	0
Total NCLN82 SPOT									0.00	0
Total For NCLN82									0.00	0
NCLN8: On 20/03/2024 Spot Bond			9.47000	108.78665	9.47000	109.42633			0.00	0
Total NCLN83 SPOT									0.00	0
Total For NCLN83									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
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.70192			0.00	0
Total NCLN84 SPOT									0.00	0
Total For NCLN84									0.00	0
NCLN8 On 20/03/2024 Spot Bond			9.50500	107.50797	9.50500	108.33281			0.00	0
Total NCLN85 SPOT									0.00	0
Total For NCLN85									0.00	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.71241			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	101.54044			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	101.58068			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	101.72918			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	101.75014			0.00	0
Total NCLN91 SPOT									0.00	0
Total For NCLN91									0.00	0
NED11 On 17/09/2015 Spot Bond			7.89500	104.33217	7.89500	104.30985		86,845,000,000.00	11,000,000	35
Total NED11 SPOT								86,845,000,000.00	11,000,000	35
Total For NED11								86,845,000,000.00	11,000,000	35
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.02118			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	101.98874			0.00	0
Total NED14 SPOT									0.00	0
Total For NED14									0.00	0
NED15 On 08/04/2024 Spot Bond			9.50500	107.16871	9.50500	107.62764			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	103.32819			0.00	0
Total NED16 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 NED16									0.00	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	101.31715			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	101.13772			0.00	0
Total NED9 SPOT									0.00	0
Total For NED9									0.00	0
NEDH1 On 20/11/2018 Spot Bond			11.54000	111.65364	11.54000	111.61904		657,780,000,000.00	57,000,000	1,649
Total NEDH1A SPOT								657,780,000,000.00	57,000,000	1,649
Total For NEDH1A								657,780,000,000.00	57,000,000	1,649
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	102.28763			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	100.45184			0.00	0
Total NHM001 SPOT									0.00	0
Total For NHM001									0.00	0
NHM00 On 25/11/2020 Spot Bond			10.00000	104.73700	10.00000	104.71000			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	168.40970	2.16000	168.39978			0.00	0
Total NILB10 SPOT									0.00	0
Total For NILB10									0.00	0
NILB11 On 31/01/2025 Spot Bond			2.60000	96.04034	2.60000	138.57683			0.00	0
Total NILB11 SPOT									0.00	0
Total For NILB11									0.00	0
NMP20 On 24/07/2020 Spot Bond			8.11500	108.97884	8.11500	108.95528			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	99.96596			0.00	0
Total NPL08 SPOT									0.00	0
Total For NPL08									0.00	0
NQ1A10 On 22/05/2020 Spot Bond			8.74500	107.48285	8.74500	107.72111			0.00	0
Total NQ1A10 SPOT									0.00	0
Total For NQ1A10									0.00	0
NQ1A10 On 22/05/2016 Spot Bond				100.00000	0.00000	100.28345			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 NQ1A11 SPOT									0.00	0
Total For NQ1A11									0.00	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.38554			0.00	0
Total NQ1A15 SPOT									0.00	0
Total For NQ1A15									0.00	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.26832			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	100.27782			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	100.27214			0.00	0
Total NQ1A18 SPOT									0.00	0
Total For NQ1A18									0.00	0
NQ1B1 On 22/05/2020 Spot Bond			8.94500	107.45732	8.94500	109.58288			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	100.27788			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	100.28350			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	100.27972			0.00	0
Total NQ1B16 SPOT									0.00	0
Total For NQ1B16									0.00	0
NQ1C1 On 22/05/2020 Spot Bond			9.14500	107.43201	9.14500	107.66359			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	100.29115			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	100.28728			0.00	0
Total NQ1C15 SPOT									0.00	0
Total For NQ1C15									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
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.28918			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	100.35890			0.00	0
Total NQF1D5 SPOT									0.00	0
Total For NQF1D5									0.00	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.33596			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	100.29485			0.00	0
Total NQF1D7 SPOT									0.00	0
Total For NQF1D7									0.00	0
NRA01: On 30/11/2018 Spot Bond			7.98500	114.58363	7.98500	114.55899		261,109,500,000.00	32,700,000	510
Total NRA018 SPOT								261,109,500,000.00	32,700,000	510
Total For NRA018								261,109,500,000.00	32,700,000	510
NRA02: On 31/10/2022 Spot Bond			8.78000	120.76006	8.78000	120.73140		2,004,474,000,000.00	228,300,000	376
Total NRA022 SPOT								2,004,474,000,000.00	228,300,000	376
Total For NRA022								2,004,474,000,000.00	228,300,000	376
NRA02: On 31/05/2023 Spot Bond			2.05500	173.09154	2.05500	173.08181		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			9.56500	120.76092	9.56500	120.72993		175,039,500,000.00	18,300,000	2,926
Total NRA028 SPOT								175,039,500,000.00	18,300,000	2,926
Total For NRA028								175,039,500,000.00	18,300,000	2,926
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.46509		0.00	0	0
Total NTC12 SPOT								0.00	0	0
Total For NTC12								0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0
Total NTC13 SPOT								0.00	0	0
Total For NTC13								0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	101.28154		0.00	0	0
Total NTC15 SPOT								0.00	0	0
Total For NTC15								0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.67381		0.00	0	0
Total NTC16 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 NTC16									0.00	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.01849			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	100.22858			0.00	0
Total NTC18 SPOT									0.00	0
Total For NTC18									0.00	0
NYT101 On 28/05/2020 Spot Bond				100.00000	0.00000	100.24039			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	100.29610			0.00	0
Total NYT102 SPOT									0.00	0
Total For NYT102									0.00	0
NYT13U On 28/05/2020 Spot Bond			100.00000	16.33797	100.00000	16.29839			0.00	0
Total NYT13U SPOT									0.00	0
Total For NYT13U									0.00	0
OCT1A On 18/10/2015 Spot Bond			100.00000	61.39301	100.00000	61.24428			0.00	0
Total OCT1A1 SPOT									0.00	0
Total For OCT1A1									0.00	0
OML01 On 27/10/2015 Spot Bond			7.19500	102.48843	7.19500	102.46853		28,842,596,500,000.00	4,008,700,000	9,668
Total OML01 SPOT								28,842,596,500,000.00	4,008,700,000	9,668
Total For OML01								28,842,596,500,000.00	4,008,700,000	9,668
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.24930			0.00	0
Total OML02 SPOT									0.00	0
Total For OML02									0.00	0
OML03 On 27/11/2024 Spot Bond			9.26500	105.07509	9.26500	100.23617			0.00	0
Total OML03 SPOT									0.00	0
Total For OML03									0.00	0
OTCA2 On 31/07/2016 Spot Bond			100.00000	23.05214	100.00000	22.99630			0.00	0
Total OTCA2U SPOT									0.00	0
Total For OTCA2U									0.00	0
PBET01 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	100.51736			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 PMM10 SPOT									0.00	0
Total For PMM10									0.00	0
PMM11 On 23/01/2015 Spot Bond				100.00000	0.00000	100.87033			0.00	0
Total PMM11 SPOT									0.00	0
Total For PMM11									0.00	0
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	100.15777			0.00	0
Total PMM12 SPOT									0.00	0
Total For PMM12									0.00	0
PMM12 On 25/11/2020 Spot Bond			10.00000	104.73700	10.00000	104.71000			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	100.00012			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	101.09485			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	101.60418			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	101.62765			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	100.99248			0.00	0
Total PPC003 SPOT									0.00	0
Total For PPC003									0.00	0
PPC00 On 30/06/2021 Spot Bond			9.03000	108.33810	9.03000	108.20071		90,300,000,000.00	10,000,000	10
Total PPC004 SPOT								90,300,000,000.00	10,000,000	10
Total For PPC004								90,300,000,000.00	10,000,000	10
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.82702			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	100.84978			0.00	0
Total PRE1A2 SPOT									0.00	0
Total For PRE1A2									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
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.86001			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	100.88276			0.00	0
Total PRE1B1 SPOT									0.00	0
Total For PRE1B1									0.00	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.98049			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	101.00320			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	100.85710			0.00	0
Total PTH01 SPOT									0.00	0
Total For PTH01									0.00	0
R010P On 21/12/2025 Spot Bond			7.54500	44.17080	7.54500	44.16186			0.00	0
Total R010P SPOT									0.00	0
Total For R010P									0.00	0
R158 On 15/09/2015 Spot Bond			6.20500	108.51492	6.20500	108.49660		6,809,491,100,000.00	1,097,420,000	583,026
Total R158 SPOT								6,809,491,100,000.00	1,097,420,000	583,026
Total For R158								6,809,491,100,000.00	1,097,420,000	583,026
R158P On 15/09/2015 Spot Bond			6.29000	95.37160	6.29000	95.35529		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			6.39000	114.83651	6.39000	114.81655		55,120,779,000,000.00	8,626,100,000	486,487
Total R159 SPOT								55,120,779,000,000.00	8,626,100,000	486,487
Total For R159								55,120,779,000,000.00	8,626,100,000	486,487
R159P On 15/09/2016 Spot Bond			6.22000	89.75178	6.22000	89.73660		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			7.71000	126.52460	7.72500	126.36549		134,497,951,000,000.00	1,055,058,100,000	1,865,074
Total R186 SPOT								134,497,951,000,000.00	1,055,058,100,000	1,865,074
Total For R186								134,497,951,000,000.00	1,055,058,100,000	1,865,074
R187P On 21/12/2026 Spot Bond			7.46500	41.39998	7.46500	41.39169		0.00	0	0
Total R187P 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 R187P									0.00	0
R188P On 21/12/2027 Spot Bond			7.38500	38.86301	7.38500	38.85531			0.00	0
Total R188P SPOT									0.00	0
Total For R188P									0.00	0
R197 On 07/12/2023 Spot Bond			1.65000	285.57319	1.65000	285.56029		93,599,550,000,000.00	56,727,000,000	35,183
Total R197 SPOT								13,599,550,000,000.00	56,727,000,000	35,183
Total For R197								13,599,550,000,000.00	56,727,000,000	35,183
R201 On 21/12/2014 Spot Bond			5.61500	104.18268	5.59000	104.16760		20,214,000,000.00	3,600,000	2,450
Total R201 SPOT								20,214,000,000.00	3,600,000	2,450
Total For R201								20,214,000,000.00	3,600,000	2,450
R202 On 07/12/2033 Spot Bond			1.69000	235.26420	1.69000	235.25332		1,545,980,228,000.00	914,781,200	157,238
Total R202 SPOT								1,545,980,228,000.00	914,781,200	157,238
Total For R202								1,545,980,228,000.00	914,781,200	157,238
R2023 On 28/02/2023 Spot Bond			7.47500	103.79028	7.45500	103.89190		025,791,772,575,000.00	404,788,197,000	464,943
Total R2023 SPOT								15,791,772,575,000.00	404,788,197,000	464,943
Total For R2023								15,791,772,575,000.00	404,788,197,000	464,943
R203 On 15/09/2017 Spot Bond			6.61500	105.99112	6.59000	106.03603		741,484,083,500,000.00	263,262,900,000	645,683
Total R203 SPOT								11,484,083,500,000.00	263,262,900,000	645,683
Total For R203								11,484,083,500,000.00	263,262,900,000	645,683
R2030 On 31/01/2030 Spot Bond			8.14500	101.58255	8.14500	101.56052		961,557,975,000,000.00	118,055,000,000	470,872
Total R2030 SPOT								11,557,975,000,000.00	118,055,000,000	470,872
Total For R2030								11,557,975,000,000.00	118,055,000,000	470,872
R2032 On 31/03/2032 Spot Bond			8.34000	100.74985	8.34000	100.72724		310,972,300,000,000.00	277,095,000,000	290,158
Total R2032 SPOT								10,972,300,000,000.00	277,095,000,000	290,158
Total For R2032								10,972,300,000,000.00	277,095,000,000	290,158
R2037 On 31/01/2037 Spot Bond			8.44500	103.55471	8.44500	103.53144		747,567,875,000,000.00	562,175,000,000	359,528
Total R2037 SPOT								17,567,875,000,000.00	562,175,000,000	359,528
Total For R2037								17,567,875,000,000.00	562,175,000,000	359,528
R204 On 21/12/2018 Spot Bond			6.89000	107.58461	6.87500	107.61802		835,998,412,000,000.00	411,610,800,000	624,514
Total R204 SPOT								15,998,412,000,000.00	411,610,800,000	624,514
Total For R204								15,998,412,000,000.00	411,610,800,000	624,514
R2044 On 31/01/2044 Spot Bond			8.57000	105.01424	8.57000	104.99030		002,380,500,000,000.00	233,650,000,000	201,590
Total R2044 SPOT								12,380,500,000,000.00	233,650,000,000	201,590
Total For R2044								12,380,500,000,000.00	233,650,000,000	201,590
R2048 On 28/02/2048 Spot Bond			8.55000	104.58876	8.55000	104.56458		260,862,820,000,000.00	264,428,400,000	411,133

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
Total R2048 SPOT									30,862,820,000,000.00	264,428,400,000 411,132
Total For R2048									30,862,820,000,000.00	264,428,400,000 411,132
R207 On 15/01/2020 Spot Bond			7.09500	103.53964	7.06500	103.64726			309,873,224,000,000.00	184,619,200,000 379,209
Total R207 SPOT									19,873,224,000,000.00	184,619,200,000 379,209
Total For R207									19,873,224,000,000.00	184,619,200,000 379,209
R208 On 31/03/2021 Spot Bond			7.25000	98.78822	7.23000	98.86732			316,014,925,000,000.00	181,519,300,000 918,269
Total R208 SPOT									16,014,925,000,000.00	181,519,300,000 918,269
Total For R208									16,014,925,000,000.00	181,519,300,000 918,269
R209 On 31/03/2036 Spot Bond			8.33000	80.60416	8.36500	80.29556			074,980,450,562,000.00	489,193,331,400 814,215
Total R209 SPOT									4,980,450,562,000.00	489,193,331,400 814,215
Total For R209									4,980,450,562,000.00	489,193,331,400 814,215
R210 On 31/03/2028 Spot Bond			1.67000	175.73511	1.67000	175.72709			17,939,140,000,000.00	10,742,000,000 37,914
Total R210 SPOT									17,939,140,000,000.00	10,742,000,000 37,914
Total For R210									17,939,140,000,000.00	10,742,000,000 37,914
R211 On 31/01/2017 Spot Bond			1.00000	132.51670	1.00000	132.51311			116,012,000,000,000.00	116,012,000,000 77,649
Total R211 SPOT									16,012,000,000,000.00	116,012,000,000 77,649
Total For R211									16,012,000,000,000.00	116,012,000,000 77,649
R212 On 31/01/2022 Spot Bond			1.62000	137.95838	1.62000	137.95232			13,089,270,816,000.00	8,079,796,800 94,795
Total R212 SPOT									13,089,270,816,000.00	8,079,796,800 94,795
Total For R212									13,089,270,816,000.00	8,079,796,800 94,795
R213 On 28/02/2031 Spot Bond			8.16000	91.58438	8.20000	91.23505			987,559,920,000,000.00	121,024,500,000 573,812
Total R213 SPOT									17,559,920,000,000.00	121,024,500,000 573,812
Total For R213									17,559,920,000,000.00	121,024,500,000 573,812
R214 On 28/02/2041 Spot Bond			8.46500	81.20514	8.46500	81.18654			689,004,830,000,000.00	672,062,000,000 737,379
Total R214 SPOT									19,004,830,000,000.00	672,062,000,000 737,379
Total For R214									19,004,830,000,000.00	672,062,000,000 737,379
R227C On 15/03/2015 Spot Bond			6.45000	98.33186	6.45000	98.31478			0.00	0
Total R227C SPOT									0.00	0
Total For R227C									0.00	0
R228C On 15/09/2015 Spot Bond			6.29000	95.37160	6.29000	95.35529			0.00	0
Total R228C SPOT									0.00	0
Total For R228C									0.00	0
R229C On 15/03/2016 Spot Bond			6.21000	92.55442	6.21000	92.53878			0.00	0
Total R229C SPOT									0.00	0
Total For R229C									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
R230C On 15/09/2016 Spot Bond			6.22000	89.75178	6.22000	89.73660			0.00	0
Total R230C SPOT									0.00	0
Total For R230C									0.00	0
R326C On 21/12/2014 Spot Bond			5.59500	99.81639	5.59500	99.80112			0.00	0
Total R326C SPOT									0.00	0
Total For R326C									0.00	0
R327C On 21/06/2015 Spot Bond			6.36000	96.71926	6.36000	96.70272			0.00	0
Total R327C SPOT									0.00	0
Total For R327C									0.00	0
R328C On 21/12/2015 Spot Bond			6.23000	93.86047	6.23000	93.84474			0.00	0
Total R328C SPOT									0.00	0
Total For R328C									0.00	0
R329C On 21/06/2016 Spot Bond			6.21000	91.05211	6.21000	91.03690			0.00	0
Total R329C SPOT									0.00	0
Total For R329C									0.00	0
R330C On 21/12/2016 Spot Bond			6.27000	88.20569	6.27000	88.19082			0.00	0
Total R330C SPOT									0.00	0
Total For R330C									0.00	0
R331C On 21/06/2017 Spot Bond			6.56500	84.90759	6.56500	84.89260			0.00	0
Total R331C SPOT									0.00	0
Total For R331C									0.00	0
R332C On 21/12/2017 Spot Bond			6.61500	82.08848	6.61500	82.07388			0.00	0
Total R332C SPOT									0.00	0
Total For R332C									0.00	0
R333C On 21/06/2018 Spot Bond			6.88000	78.74396	6.88000	78.72941			0.00	0
Total R333C SPOT									0.00	0
Total For R333C									0.00	0
R334C On 21/12/2018 Spot Bond			6.86000	76.18463	6.86000	76.17059			0.00	0
Total R334C SPOT									0.00	0
Total For R334C									0.00	0
R335C On 21/06/2019 Spot Bond			6.84000	73.72275	6.84000	73.70920			0.00	0
Total R335C SPOT									0.00	0
Total For R335C									0.00	0
R336C On 21/12/2019 Spot Bond			6.83000	71.31951	6.83000	71.30642			0.00	0
Total R336C 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 R336C									0.00	0
R337C On 21/06/2020 Spot Bond			7.02500	68.24897	7.02500	68.23609			0.00	0
Total R337C SPOT									0.00	0
Total For R337C									0.00	0
R338C On 21/12/2020 Spot Bond			7.00500	66.00997	7.00500	65.99755			0.00	0
Total R338C SPOT									0.00	0
Total For R338C									0.00	0
R339C On 21/06/2021 Spot Bond			7.15000	63.19539	7.15000	63.18327			0.00	0
Total R339C SPOT									0.00	0
Total For R339C									0.00	0
R340C On 21/12/2021 Spot Bond			7.12000	61.13856	7.12000	61.12688			0.00	0
Total R340C SPOT									0.00	0
Total For R340C									0.00	0
R341C On 21/06/2022 Spot Bond			7.09000	59.16583	7.09000	59.15457			0.00	0
Total R341C SPOT									0.00	0
Total For R341C									0.00	0
R342C On 21/12/2022 Spot Bond			7.06000	57.27336	7.06000	57.26250			0.00	0
Total R342C SPOT									0.00	0
Total For R342C									0.00	0
R343C On 21/06/2023 Spot Bond			7.02000	55.50324	7.02000	55.49277			0.00	0
Total R343C SPOT									0.00	0
Total For R343C									0.00	0
R344C On 21/12/2023 Spot Bond			6.98000	53.80865	6.98000	53.79856			0.00	0
Total R344C SPOT									0.00	0
Total For R344C									0.00	0
R345C On 21/06/2024 Spot Bond			7.66500	48.81981	7.66500	48.80978			0.00	0
Total R345C SPOT									0.00	0
Total For R345C									0.00	0
R346C On 21/12/2024 Spot Bond			7.62500	47.19994	7.62500	47.19029			0.00	0
Total R346C SPOT									0.00	0
Total For R346C									0.00	0
R347C On 21/06/2025 Spot Bond			7.58500	45.65144	7.58500	45.64216			0.00	0
Total R347C SPOT									0.00	0
Total For R347C									0.00	0
R348C On 21/12/2025 Spot Bond			7.54500	44.17080	7.54500	44.16186			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 R348C SPOT									0.00	0
Total For R348C									0.00	0
R349C On 21/06/2026 Spot Bond			7.50500	42.75469	7.50500	42.74609			0.00	0
Total R349C SPOT									0.00	0
Total For R349C									0.00	0
R350C On 21/12/2026 Spot Bond			7.46500	41.39998	7.46500	41.39169			0.00	0
Total R350C SPOT									0.00	0
Total For R350C									0.00	0
R351C On 21/06/2027 Spot Bond			7.42500	40.10369	7.42500	40.09570			0.00	0
Total R351C SPOT									0.00	0
Total For R351C									0.00	0
R352C On 21/12/2027 Spot Bond			7.38500	38.86301	7.38500	38.85531			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	101.45075			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	100.31323			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	101.48932			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	101.31199			0.00	0
Total RCSB06 SPOT									0.00	0
Total For RCSB06									0.00	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	21.51029	100.00000	21.45818			0.00	0
Total RCSB1U SPOT									0.00	0
Total For RCSB1U									0.00	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	9.60384	100.00000	9.58057			0.00	0
Total RCSB2U SPOT									0.00	0
Total For RCSB2U									0.00	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	26.24092	100.00000	26.17665			0.00	0
Total RCSB3U SPOT									0.00	0
Total For RCSB3U									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	
RCSB4 On 07/11/2015 Spot Bond			100.00000	55.92581	100.00000	55.67988			0.00	0	
Total RCSB4U SPOT									0.00	0	
Total For RCSB4U									0.00	0	
RDF01 On 04/09/2017 Spot Bond			100.00000	17.09809	100.00000	9.25069		250,000,000,000,000.00	112,500,000,000	112,500	
Total RDF01U SPOT								50,000,000,000,000.00	112,500,000,000	112,500	
Total For RDF01U								50,000,000,000,000.00	112,500,000,000	112,500	
RDF02 On 04/12/2020 Spot Bond			100.00000	8.77608	100.00000	0.79116		000,000,000,000,000.00	150,000,000,000	150,000	
Total RDF02U SPOT								10,000,000,000,000.00	150,000,000,000	150,000	
Total For RDF02U								10,000,000,000,000.00	150,000,000,000	150,000	
RDF03 On 04/04/2018 Spot Bond			100.00000	14.07102	100.00000	6.16712		130,000,000,000,000.00	61,300,000,000	61,300	
Total RDF03U SPOT								10,000,000,000,000.00	61,300,000,000	61,300	
Total For RDF03U								10,000,000,000,000.00	61,300,000,000	61,300	
RDF04 On 04/10/2018 Spot Bond			100.00000	12.94705	100.00000	100.00000		000,000,000,000,000.00	250,000,000,000	100,000	
Total RDF04U SPOT								10,000,000,000,000.00	250,000,000,000	100,000	
Total For RDF04U								10,000,000,000,000.00	250,000,000,000	100,000	
RDF05 On 04/12/2019 Spot Bond			100.00000	10.06872	100.00000	100.00000		000,000,000,000,000.00	100,000,000,000	100,000	
Total RDF05U SPOT								10,000,000,000,000.00	100,000,000,000	100,000	
Total For RDF05U								10,000,000,000,000.00	100,000,000,000	100,000	
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.64838			0.00	470,000,000	470
Total RDFB01 SPOT									0.00	470,000,000	470
Total For RDFB01									0.00	470,000,000	470
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	99.94106			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	102.20096			0.00	0	0
Total RDFB03 SPOT									0.00	0	0
Total For RDFB03									0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.23158			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	100.24340			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	101.38830			0.00	0	0
Total RDFC13 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 RDFC13									0.00	0
RDFC1 On 26/02/2015 Spot Bond				100.00000	0.00000	100.22734			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	100.24960			0.00	0
Total RDFC17 SPOT									0.00	0
Total For RDFC17									0.00	0
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	100.25000			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	100.68077			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	101.21053			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	100.70793			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	99.98062			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	101.00344			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	100.20468			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	99.99995			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	101.24660			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	101.03089			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 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
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	85.06338			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	82.18555			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	86.13897			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	84.75564			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	102.14479			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	83.03031			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	90.65515			0.00	0
Total RP016 SPOT									0.00	0
Total For RP016									0.00	0
RP018 On 12/02/2020 Spot Bond			12.35000	106.38891	12.35000	106.35428			0.00	0
Total RP018 SPOT									0.00	0
Total For RP018									0.00	0
RP020 On 12/02/2020 Spot Bond			100.00000	13.97812	100.00000	13.94425			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	101.10113			0.00	0
Total RP025 SPOT									0.00	0
Total For RP025									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
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	99.84489			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	101.68996			0.00	0
Total RPG03 SPOT									0.00	0
Total For RPG03									0.00	0
RPP011 On 31/08/2018 Spot Bond			100.00000	3.59783	100.00000	3.58892			0.00	0
Total RPP01U SPOT									0.00	0
Total For RPP01U									0.00	0
RPP041 On 07/10/2016 Spot Bond			100.00000	24.43387	100.00000	24.37467			0.00	0
Total RPP04U SPOT									0.00	0
Total For RPP04U									0.00	0
RPP071 On 31/01/2016 Spot Bond			100.00000	36.01898	100.00000	35.93172			0.00	0
Total RPP07U SPOT									0.00	0
Total For RPP07U									0.00	0
RPP081 On 30/04/2020 Spot Bond			100.00000	12.80528	100.00000	12.78958			0.00	0
Total RPP08U SPOT									0.00	0
Total For RPP08U									0.00	0
RPP091 On 21/11/2016 Spot Bond			100.00000	30.11502	100.00000	30.04206			0.00	0
Total RPP09U SPOT									0.00	0
Total For RPP09U									0.00	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	100.92849			0.00	0
Total RPS001 SPOT									0.00	0
Total For RPS001									0.00	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	78.22546			0.00	0
Total RPS002 SPOT									0.00	0
Total For RPS002									0.00	0
RW21 On 21/04/2021 Spot Bond			8.53000	108.28366	8.53000	108.25881		1,513,222,000,000.00	177,400,000	854
Total RW21 SPOT								1,513,222,000,000.00	177,400,000	854
Total For RW21								1,513,222,000,000.00	177,400,000	854
RW23 On 10/12/2023 Spot Bond			8.70500	104.92801	8.70500	104.90358		1,049,823,000,000.00	120,600,000	40
Total RW23 SPOT								1,049,823,000,000.00	120,600,000	40
Total For RW23								1,049,823,000,000.00	120,600,000	40
RW28 On 10/12/2028 Spot Bond			9.43000	88.98744	9.43000	106.21012		0.00	0	0
Total RW28 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 RW28									0.00	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	96.83539			0.00	0
Total SBC2 SPOT									0.00	0
Total For SBC2									0.00	0
SBK12 On 24/11/2016 Spot Bond			7.59000	106.21809	7.59000	106.19622		488,796,000,000.00	64,400,000	1,182
Total SBK12 SPOT								488,796,000,000.00	64,400,000	1,182
Total For SBK12								488,796,000,000.00	64,400,000	1,182
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.73700	10.00000	104.71000		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	100.31849		0.00	0	
Total SBK13 SPOT								0.00	0	
Total For SBK13								0.00	0	
SBK14 On 01/12/2017 Spot Bond			8.64000	102.83686	8.64000	102.81297		1,569,024,000,000.00	181,600,000	895
Total SBK14 SPOT								1,569,024,000,000.00	181,600,000	895
Total For SBK14								1,569,024,000,000.00	181,600,000	895
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.99606		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	101.13213		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	100.88969		0.00	200,000,000	420
Total SBK17 SPOT								0.00	200,000,000	420
Total For SBK17								0.00	200,000,000	420
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.04389		0.00	660,000,000	220
Total SBK18 SPOT								0.00	660,000,000	220
Total For SBK18								0.00	660,000,000	220
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.02587		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	100.15617		0.00	0	
Total SBK20 SPOT								0.00	0	
Total For SBK20								0.00	0	
SBK7 On 24/05/2015 Spot Bond			6.85500	101.64606	6.85500	101.62756		149,439,000,000.00	21,800,000	10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total SBK7 SPOT									149,439,000,000.00	21,800,000	10
Total For SBK7									149,439,000,000.00	21,800,000	10
SBK9 On 10/04/2018 Spot Bond			8.37500	101.43708	8.37500	101.41422			982,387,500,000.00	117,300,000	2,409
Total SBK9 SPOT									982,387,500,000.00	117,300,000	2,409
Total For SBK9									982,387,500,000.00	117,300,000	2,409
SBN27 On 15/09/2015 Spot Bond			7.66500	107.39606	7.66500	107.37374			0.00	0	
Total SBN27 SPOT									0.00	0	
Total For SBN27									0.00	0	
SBN29 On 15/09/2015 Spot Bond			7.96000	107.17237	7.96000	107.14926			0.00	0	
Total SBN29 SPOT									0.00	0	
Total For SBN29									0.00	0	
SBN31 On 15/09/2015 Spot Bond			7.45500	107.55577	7.45500	107.53402			0.00	0	
Total SBN31 SPOT									0.00	0	
Total For SBN31									0.00	0	
SBN33 On 15/09/2017 Spot Bond			7.99000	102.55086	7.99000	102.52867			0.00	0	
Total SBN33 SPOT									0.00	0	
Total For SBN33									0.00	0	
SBN34 On 15/09/2015 Spot Bond			7.60000	107.44545	7.60000	107.42331			0.00	0	
Total SBN34 SPOT									0.00	0	
Total For SBN34									0.00	0	
SBN35 On 15/09/2015 Spot Bond			7.75000	107.33152	7.75000	107.30898			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	99.86639			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	101.43044			0.00	0	
Total SBN51 SPOT									0.00	0	
Total For SBN51									0.00	0	
SBS13 On 22/09/2017 Spot Bond			7.64000	105.00474	7.64000	104.98298			186,416,000,000.00	24,400,000	6
Total SBS13 SPOT									186,416,000,000.00	24,400,000	6
Total For SBS13									186,416,000,000.00	24,400,000	6
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.43891			0.00	600,000,000	600
Total SBS15 SPOT									0.00	600,000,000	600
Total For SBS15									0.00	600,000,000	600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.62177			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	105.56347			0.00	0
Total SBS18 SPOT									0.00	0
Total For SBS18									0.00	0
SBS19 On 23/06/2021 Spot Bond			8.70000	111.95616	8.70000	111.93012			0.00	0
Total SBS19 SPOT									0.00	0
Total For SBS19									0.00	0
SBS20 On 15/05/2026 Spot Bond			9.62500	103.56110	9.62500	103.53421		1,429,312,500,000.00	148,500,000	49
Total SBS20 SPOT								1,429,312,500,000.00	148,500,000	49
Total For SBS20								1,429,312,500,000.00	148,500,000	49
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.48234			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	100.54527			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	100.51070			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	102.64035			0.00	0
Total SBS24 SPOT									0.00	0
Total For SBS24									0.00	0
SBS25 On 24/05/2019 Spot Bond			8.45500	101.87594	8.45500	101.85264		5,715,580,000,000.00	676,000,000	1,764
Total SBS25 SPOT								5,715,580,000,000.00	676,000,000	1,764
Total For SBS25								5,715,580,000,000.00	676,000,000	1,764
SBS26 On 28/02/2017 Spot Bond			100.00000	16.52405	100.00000	16.48768			0.00	0
Total SBS26U SPOT									0.00	0
Total For SBS26U									0.00	0
SBS27 On 20/02/2024 Spot Bond			8.99500	110.02988	8.99500	110.00358		2,973,747,000,000.00	330,600,000	2,610
Total SBS27 SPOT								2,973,747,000,000.00	330,600,000	2,610
Total For SBS27								2,973,747,000,000.00	330,600,000	2,610
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.04643			0.00	0
Total SBS28 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 SBS28									0.00	0
SBS29 On 12/06/2019 Spot Bond			8.50500	100.61122	8.50500	100.58832			0.00	0
Total SBS29 SPOT									0.00	0
Total For SBS29									0.00	0
SBS3 On 25/05/2026 Spot Bond			9.63500	90.48195	9.63500	90.45843			0.00	0
Total SBS3 SPOT									0.00	0
Total For SBS3									0.00	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	99.92726			0.00	0
Total SBS30 SPOT									0.00	0
Total For SBS30									0.00	0
SBS31 On 27/06/2027 Spot Bond			9.37500	102.90466	9.37500	102.87890			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	101.59574			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	101.63947			0.00	0
Total SBS33 SPOT									0.00	0
Total For SBS33									0.00	0
SBS34 On 19/09/2024 Spot Bond			9.52500	113.16470	9.52500	105.80979			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			8.93000	98.85660	8.93000	98.83275		4,209,602,000,000.00	471,400,000	28
Total SBS4 SPOT								4,209,602,000,000.00	471,400,000	281
Total For SBS4								4,209,602,000,000.00	471,400,000	281
SBS9 On 07/07/2016 Spot Bond			7.39000	110.69947	7.39000	110.67764		0.00	0	330
Total SBS9 SPOT								0.00	0	330
Total For SBS9								0.00	0	330
SBSI11 On 07/12/2023 Spot Bond			2.18000	127.01362	2.18000	274.58323		2,180,000,000,000.00	1,000,000,000	650
Total SBSI11 SPOT								2,180,000,000,000.00	1,000,000,000	650
Total For SBSI11								2,180,000,000,000.00	1,000,000,000	650
SBSI12 On 31/01/2017 Spot Bond			1.64500	102.68285	1.64500	130.75302		329,000,000,000.00	200,000,000	800
Total SBSI12 SPOT								329,000,000,000.00	200,000,000	800
Total For SBSI12								329,000,000,000.00	200,000,000	800
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	107.53478		0.00	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 SCM107 SPOT									0.00	0
Total For SCM107									0.00	0
SF2A2L 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
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	101.15106			0.00	0
Total SGI002 SPOT									0.00	0
Total For SGI002									0.00	0
SHF01 On 15/12/2016 Spot Bond			100.00000	16.53218	100.00000	16.49169			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	115.07231	2.27000	129.07552			0.00	0
Total SHI05 SPOT									0.00	0
Total For SHI05									0.00	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.18436	6.50000	101.16657			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	101.14441			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	101.51520			0.00	0
Total SHS03 SPOT									0.00	0
Total For SHS03									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
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	103.05034			0.00	0
Total SHS04 SPOT									0.00	0
Total For SHS04									0.00	0
SHS05 On 29/06/2017 Spot Bond			8.62000	104.18030	8.62000	104.15629		517,200,000,000.00	60,000,000	307
Total SHS05 SPOT								517,200,000,000.00	60,000,000	307
Total For SHS05								517,200,000,000.00	60,000,000	307
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.70667			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	101.50073			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	101.62853			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	101.48530			0.00	0
Total SHS09 SPOT									0.00	0
Total For SHS09									0.00	0
SHS11L On 19/11/2016 Spot Bond			100.00000	22.01392	100.00000	21.96059			0.00	0
Total SHS11U SPOT									0.00	0
Total For SHS11U									0.00	0
SHS11L On 25/11/2020 Spot Bond			10.00000	104.73750	10.00000	104.71010			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	99.92129			0.00	0
Total SHS12 SPOT									0.00	0
Total For SHS12									0.00	0
SHS13L On 21/05/2015 Spot Bond			100.00000	80.64457	100.00000	80.41481			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	99.82152			0.00	0
Total SHS14 SPOT									0.00	0
Total For SHS14									0.00	0
SHS16L On 29/06/2016 Spot Bond			100.00000	24.95980	100.00000	24.89867			0.00	0
Total SHS16U 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 SHS16U									0.00	0
SHS17I On 30/09/2016 Spot Bond			100.00000	34.35654	100.00000	34.24810			0.00	0
Total SHS17U SPOT									0.00	0
Total For SHS17U									0.00	0
SHS18I On 30/11/2016 Spot Bond			100.00000	29.18593	100.00000	29.09278			0.00	0
Total SHS18U SPOT									0.00	0
Total For SHS18U									0.00	0
SHS19 On 10/09/2017 Spot Bond			8.93000	105.44120	8.93000	105.31404			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	101.10604			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	101.55449			0.00	0
Total SHS21 SPOT									0.00	0
Total For SHS21									0.00	0
SLI2 On 15/08/2016 Spot Bond			7.64000	106.12408	7.64000	106.10246		77,928,000,000.00	10,200,000	2,145
Total SLI2 SPOT								77,928,000,000.00	10,200,000	2,145
Total For SLI2								77,928,000,000.00	10,200,000	2,145
SLI3 On 15/08/2023 Spot Bond			8.47500	104.08505	8.47500	103.39757			0.00	0
Total SLI3 SPOT									0.00	0
Total For SLI3									0.00	0
SNT01 On 15/09/2017 Spot Bond			7.99000	102.55086	7.99000	102.52867			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	100.34969			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	100.54656			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	100.83636			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	100.33635			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 SPDA5 SPOT									0.00	0
Total For SPDA5									0.00	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.34538			0.00	0
Total SPDA6 SPOT									0.00	0
Total For SPDA6									0.00	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.56479			0.00	0
Total SPG001 SPOT									0.00	0
Total For SPG001									0.00	0
SSA01 On 28/06/2016 Spot Bond			7.69000	107.09444	7.69000	107.07236		407,570,000,000.00	53,000,000	26
Total SSA01 SPOT								407,570,000,000.00	53,000,000	26
Total For SSA01								407,570,000,000.00	53,000,000	26
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.10204			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	101.36427			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	101.10738			0.00	0
Total SSA05 SPOT								0.00	0	
Total For SSA05								0.00	0	
SSA06 On 16/04/2020 Spot Bond			8.78000	98.15482	8.78000	98.13166		3,687,600,000,000.00	420,000,000	351
Total SSA06 SPOT								3,687,600,000,000.00	420,000,000	351
Total For SSA06								3,687,600,000,000.00	420,000,000	351
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.15409			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	101.66904			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	100.92438			0.00	0
Total SSN003 SPOT								0.00	0	
Total For SSN003								0.00	0	
SSN00 On 31/03/2021 Spot Bond			8.83800	91.34754	8.83800	91.32584			0.00	0
Total SSN004 SPOT								0.00	0	
Total For SSN004								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
SSN00: On 31/03/2021 Spot Bond			8.33000	93.64982	8.33000	93.62883			0.00	0
Total SSN005 SPOT									0.00	0
Total For SSN005									0.00	0
SSN00: On 21/12/2014 Spot Bond			6.83500	104.14099	6.83500	104.12153			0.00	0
Total SSN006 SPOT									0.00	0
Total For SSN006									0.00	0
SSN00: On 15/01/2020 Spot Bond			8.32500	98.48944	8.32500	98.46761			0.00	0
Total SSN007 SPOT									0.00	0
Total For SSN007									0.00	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	99.79340			0.00	0
Total SSN008 SPOT									0.00	0
Total For SSN008									0.00	0
SSN00: On 15/09/2017 Spot Bond			7.77000	103.09166	7.77000	103.06995			0.00	0
Total SSN009 SPOT									0.00	0
Total For SSN009									0.00	0
SSN01: On 31/01/2025 Spot Bond			2.45000	110.45079	2.45000	110.86467			0.00	0
Total SSN011 SPOT									0.00	0
Total For SSN011									0.00	0
SSN01: On 21/12/2018 Spot Bond			7.82500	103.08693	7.82500	104.30649			0.00	0
Total SSN012 SPOT									0.00	0
Total For SSN012									0.00	0
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	100.32201			0.00	0
Total SSN015 SPOT									0.00	0
Total For SSN015									0.00	0
SSN01: On 21/12/2026 Spot Bond			9.52500	111.79344	9.52500	111.76502			0.00	0
Total SSN017 SPOT									0.00	0
Total For SSN017									0.00	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	100.11780			0.00	0
Total SSN018 SPOT									0.00	0
Total For SSN018									0.00	0
SSN02: On 28/02/2031 Spot Bond			9.55000	81.08988	9.55000	81.06899			0.00	0
Total SSN021 SPOT									0.00	0
Total For SSN021									0.00	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	101.03462			0.00	0
Total SSN024 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 SSN024									0.00	0
SSN024 On 04/03/2019 Spot Bond				100.00000	0.00000	100.08866			0.00	0
Total SSN025 SPOT									0.00	0
Total For SSN025									0.00	0
SSN025 On 16/01/2019 Spot Bond				100.00000	0.00000	101.06877			0.00	0
Total SSN026 SPOT									0.00	0
Total For SSN026									0.00	0
SSN026 On 25/09/2019 Spot Bond				100.00000	0.00000	101.66137			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	101.19443			0.00	0
Total SSN028 SPOT									0.00	0
Total For SSN028									0.00	0
SY1138 On 02/02/2015 Spot Bond				101.62434	0.00000	98.98285			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	99.98265			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	99.96593			0.00	0
Total SY1164 SPOT									0.00	0
Total For SY1164									0.00	0
SY1186 On 27/01/2015 Spot Bond			100.00000	88.16425	100.00000	87.95181			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	100.83526			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	99.98282			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	99.98221			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	98.84508			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 SY1192 SPOT									0.00	0
Total For SY1192									0.00	0
SY1193 On 17/12/2014 Spot Bond				100.00000	0.00000	99.52941			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	99.96552			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	99.93198			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	98.77311			0.00	0
Total SY1196 SPOT									0.00	0
Total For SY1196									0.00	0
SY1199 On 24/02/2015 Spot Bond				100.00000	0.00000	98.65756			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	99.65144			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	99.50400			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	99.46968			0.00	0
Total SY1202 SPOT									0.00	0
Total For SY1202									0.00	0
SY1204 On 08/01/2015 Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0
Total SY1204 SPOT									0.00	0
Total For SY1204									0.00	0
SY1205 On 09/03/2015 Spot Bond			100.00000	80.21978	100.00000	100.00000			0.00	0
Total SY1205 SPOT									0.00	0
Total For SY1205									0.00	0
SY1206 On 09/01/2015 Spot Bond			100.00000	92.17172	100.00000	100.00000			0.00	0
Total SY1206 SPOT									0.00	0
Total For SY1206									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
SZ18 On 30/09/2015 Spot Bond			6.66500	106.89508	6.66500	106.87582			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			8.33500	106.38661	8.33500	106.36274		60,012,000,000.00		7,200,000 ;
Total SZ25 SPOT								60,012,000,000.00		7,200,000 2
Total For SZ25								60,012,000,000.00		7,200,000 2
TF108L On 22/02/2016 Spot Bond			100.00000	38.30415	100.00000	38.21136			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	100.93799			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	100.67086			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	100.11839			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	100.31766			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	101.46433			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	101.53800			0.00	0
Total TFS123 SPOT									0.00	0
Total For TFS123									0.00	0
TFS127 On 04/12/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0
Total TFS127 SPOT									0.00	0
Total For TFS127									0.00	0
TFS131 On 21/05/2015 Spot Bond				100.00000	0.00000	100.31844			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	100.78533			0.00	0
Total TFS83 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 TFS83									0.00	0
TFS84 On 28/07/2016 Spot Bond			7.64000	104.75325	7.64000	104.73192			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	100.98738			0.00	0
Total TH10A1 SPOT									0.00	0
Total For TH10A1									0.00	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.01377			0.00	0
Total TH10A2 SPOT									0.00	0
Total For TH10A2									0.00	0
TH10A On 18/07/2017 Spot Bond			7.83000	103.05108	7.83000	103.02957			0.00	0
Total TH10A3 SPOT									0.00	0
Total For TH10A3									0.00	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.97285			0.00	0
Total TH10A4 SPOT									0.00	0
Total For TH10A4									0.00	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.00586			0.00	0
Total TH10A5 SPOT									0.00	0
Total For TH10A5									0.00	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	103.08263			0.00	0
Total TH10A6 SPOT									0.00	0
Total For TH10A6									0.00	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.97285			0.00	0
Total TH10A7 SPOT									0.00	0
Total For TH10A7									0.00	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.00586			0.00	0
Total TH10A8 SPOT									0.00	0
Total For TH10A8									0.00	0
TH10A On 18/07/2017 Spot Bond			7.16000	83.23378	7.16000	102.77134			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	101.07047			0.00	400,000,000
Total TH10B1 SPOT									0.00	400,000,000
Total For TH10B1									0.00	400,000,000
TH10B On 18/07/2017 Spot Bond				100.00000	0.00000	101.06520			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 TH10B2 SPOT									0.00	0
Total For TH10B2									0.00	0
TH10C On 18/10/2038 Spot Bond				100.00000	0.00000	101.19158			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	101.17449			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	101.68919			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	101.63049			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	100.97154			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	101.01377			0.00	0
Total TH11A2 SPOT									0.00	0
Total For TH11A2									0.00	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.40016	8.73000	103.28019			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	100.96757			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	101.00586			0.00	0
Total TH11A5 SPOT									0.00	0
Total For TH11A5									0.00	0
TH11A6 On 18/07/2041 Spot Bond			8.34500	99.60891	8.34500	102.63638			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	100.97663			0.00	0
Total TH11A7 SPOT									0.00	0
Total For TH11A7									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
TH11A ₁ On 18/07/2041 Spot Bond				100.00000	0.00000	101.02324			0.00	0
Total TH11A8 SPOT									0.00	0
Total For TH11A8									0.00	0
TH11B ₁ On 18/07/2041 Spot Bond				100.00000	0.00000	101.07310			0.00	0
Total TH11B1 SPOT									0.00	0
Total For TH11B1									0.00	0
TH11B ₂ On 18/07/2041 Spot Bond				100.00000	0.00000	101.05860			0.00	0
Total TH11B2 SPOT									0.00	0
Total For TH11B2									0.00	0
TH11B ₃ On 18/07/2041 Spot Bond				100.00000	0.00000	101.07117			0.00	0
Total TH11B3 SPOT									0.00	0
Total For TH11B3									0.00	0
TH11C ₁ On 18/07/2041 Spot Bond				100.00000	0.00000	101.18896			0.00	0
Total TH11C1 SPOT									0.00	0
Total For TH11C1									0.00	0
TH11C ₂ On 18/07/2041 Spot Bond				100.00000	0.00000	101.18370			0.00	0
Total TH11C2 SPOT									0.00	0
Total For TH11C2									0.00	0
TH11C ₃ On 18/07/2041 Spot Bond				100.00000	0.00000	95.00155			0.00	0
Total TH11C3 SPOT									0.00	0
Total For TH11C3									0.00	0
TH11D ₁ On 18/07/2041 Spot Bond				100.00000	0.00000	101.59785			0.00	0
Total TH11D1 SPOT									0.00	0
Total For TH11D1									0.00	0
TH11D ₂ On 18/07/2041 Spot Bond				100.00000	0.00000	101.60308			0.00	0
Total TH11D2 SPOT									0.00	0
Total For TH11D2									0.00	0
TH11D ₃ On 18/07/2041 Spot Bond				100.00000	0.00000	101.60111			0.00	0
Total TH11D3 SPOT									0.00	0
Total For TH11D3									0.00	0
TH12A ₁ On 21/08/2048 Spot Bond				100.00000	0.00000	100.33861			0.00	0
Total TH12A1 SPOT									0.00	0
Total For TH12A1									0.00	0
TH12A ₂ On 21/08/2019 Spot Bond				100.00000	0.00000	100.34989			0.00	0
Total TH12A2 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 TH12A2									0.00	0
TH12A1 On 21/08/2019 Spot Bond			8.66500	102.86457	8.66500	104.05178			0.00	0
Total TH12A3 SPOT									0.00	0
Total For TH12A3									0.00	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.22203			0.00	0
Total TH12A4 SPOT									0.00	0
Total For TH12A4									0.00	0
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	100.23223			0.00	0 1,409
Total TH12A5 SPOT									0.00	0 1,409
Total For TH12A5									0.00	0 1,409
TH12A6 On 21/08/2019 Spot Bond			8.57500	105.23479	8.57500	100.20188			0.00	0
Total TH12A6 SPOT									0.00	0
Total For TH12A6									0.00	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.37917			0.00	0
Total TH12B1 SPOT									0.00	0
Total For TH12B1									0.00	0
TH12B2 On 21/02/2048 Spot Bond				100.00000	0.00000	100.24534			0.00	0
Total TH12B2 SPOT									0.00	0
Total For TH12B2									0.00	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.41511			0.00	0
Total TH12C1 SPOT									0.00	0
Total For TH12C1									0.00	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.26859			0.00	0
Total TH12C2 SPOT									0.00	0
Total For TH12C2									0.00	0
TH12D1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.55986			0.00	0
Total TH12D1 SPOT									0.00	0
Total For TH12D1									0.00	0
TH12D2 On 21/02/2048 Spot Bond				100.00000	0.00000	100.36226			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	101.02458			0.00	0
Total TH9A10 SPOT									0.00	0
Total For TH9A10									0.00	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.55320	101.06155	6.53716			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 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	101.09366			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	100.92521			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	101.13895			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	101.69441			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	101.30263			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	101.00460			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	101.01792			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	101.00460			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	101.01792			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	101.02458			0.00	0
Total THE9A7 SPOT									0.00	0
Total For THE9A7									0.00	0
										40
										40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.99661			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	101.01792			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	101.09114			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	101.09114			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	101.09114			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	101.19756			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	101.22416			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	101.19092			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	101.72171			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	101.75481			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	101.74157			0.00	0
Total THE9D3 SPOT									0.00	0
Total For THE9D3									0.00	0
TL15 On 29/04/2015 Spot Bond			7.33500	103.03060	7.33500	103.01048			13,643,100,000,000.00	1,860,000,000
Total TL15 SPOT									13,643,100,000,000.00	1,860,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total For TL15									13,643,100,000,000.00	1,860,000,000	1,627
TL20 On 22/02/2020 Spot Bond			9.01500	92.61990	9.01500	92.56784			0.00	0	30
Total TL20 SPOT									0.00	0	30
Total For TL20									0.00	0	30
TL20/R On 25/11/2020 Spot Bond			10.00000	104.73700	10.00000	104.71000			0.00	0	
Total TL20/R207 SPOT									0.00	0	
Total For TL20/R207									0.00	0	
TN17 On 14/11/2017 Spot Bond			7.52000	105.10456	7.52000	105.08313			3,499,056,000,000.00	465,300,000	27,267
Total TN17 SPOT									3,499,056,000,000.00	465,300,000	27,261
Total For TN17									3,499,056,000,000.00	465,300,000	27,261
TN20 On 17/09/2020 Spot Bond			8.91000	109.43350	8.91000	109.40715			3,683,394,000,000.00	413,400,000	20,308
Total TN20 SPOT									3,683,394,000,000.00	413,400,000	20,308
Total For TN20									3,683,394,000,000.00	413,400,000	20,308
TN20U On 14/04/2020 Spot Bond			100.00000	1.19407	100.00000	1.19034			0.00	0	
Total TN20U SPOT									0.00	0	
Total For TN20U									0.00	0	
TN23 On 06/11/2023 Spot Bond			9.16000	110.80897	9.16000	110.78155			662,268,000,000.00	72,300,000	11,024
Total TN23 SPOT									662,268,000,000.00	72,300,000	11,024
Total For TN23									662,268,000,000.00	72,300,000	11,024
TN25 On 19/08/2025 Spot Bond			9.41000	103.46398	9.41000	103.43813			1,456,668,000,000.00	154,800,000	17,348
Total TN25 SPOT									1,456,668,000,000.00	154,800,000	17,348
Total For TN25									1,456,668,000,000.00	154,800,000	17,348
TN27 On 14/11/2027 Spot Bond			9.49500	96.22426	9.49500	96.19961			5,305,806,000,000.00	558,800,000	8,632
Total TN27 SPOT									5,305,806,000,000.00	558,800,000	8,632
Total For TN27									5,305,806,000,000.00	558,800,000	8,632
TN30 On 09/10/2030 Spot Bond			9.84500	113.89557	9.84500	106.90362			0.00	0	7,500
Total TN30 SPOT									0.00	0	7,500
Total For TN30									0.00	0	7,500
TN40 On 09/10/2040 Spot Bond			10.37500	112.24553	10.37500	105.09154			0.00	0	13,000
Total TN40 SPOT									0.00	0	13,000
Total For TN40									0.00	0	13,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	99.96348			0.00	0	
Total TNF16 SPOT									0.00	0	
Total For TNF16									0.00	0	
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.79711			0.00	0	1,107

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded
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	100.43709			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	100.44793			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	100.44900			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	100.50226			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	100.61267			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	100.44849			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	101.33312			0.00	0
Total TPDA01 SPOT									0.00	0
Total For TPDA01									0.00	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	104.73700	10.00000	104.71000			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	101.26302			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	101.28877			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	101.11846			0.00	0
Total TPDA04 SPOT									0.00	0
Total For TPDA04									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
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	101.19156			0.00	0
Total TPDA05 SPOT									0.00	0
Total For TPDA05									0.00	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.24123	10.00000	100.21439			0.00	0
Total TR30 SPOT									0.00	0
Total For TR30									0.00	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.23521	9.75000	100.20905			0.00	0
Total TR31 SPOT									0.00	0
Total For TR31									0.00	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.23511	100.00000	10.20871			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	99.85956			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	99.85095			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	99.84618			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	99.84522			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	99.81846			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	99.75926			0.00	0
Total TRAE1 SPOT									0.00	0
Total For TRAE1									0.00	0
TSE01U On 31/07/2019 Spot Bond			100.00000	12.97964	100.00000	12.92256			0.00	0
Total TSE01U SPOT									0.00	0
Total For TSE01U									0.00	0
TSP156 On 22/01/2015 Spot Bond				100.00000	0.00000	99.25666			0.00	0
Total TSP156 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 TSP156									0.00	0
TSP156 On 05/02/2015 Spot Bond				100.00000	0.00000	98.86917			0.00	0
Total TSP158 SPOT									0.00	0
Total For TSP158									0.00	0
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	97.60486			0.00	0
Total TSP160 SPOT									0.00	0
Total For TSP160									0.00	0
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	98.37808			0.00	0
Total TSP161 SPOT									0.00	0
Total For TSP161									0.00	0
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	98.14909			0.00	0
Total TSP163 SPOT									0.00	0
Total For TSP163									0.00	0
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	97.90406			0.00	0
Total TSP164 SPOT									0.00	0
Total For TSP164									0.00	0
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	97.66185			0.00	0
Total TSP166 SPOT									0.00	0
Total For TSP166									0.00	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	96.93454			0.00	0
Total TSP167 SPOT									0.00	0
Total For TSP167									0.00	0
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	96.66719			0.00	0
Total TSP168 SPOT									0.00	0
Total For TSP168									0.00	0
TSP169 On 08/01/2015 Spot Bond				100.00000	0.00000	99.46464			0.00	0
Total TSP169 SPOT									0.00	0
Total For TSP169									0.00	0
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	96.03416			0.00	0
Total TSP170 SPOT									0.00	0
Total For TSP170									0.00	0
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	95.84926			0.00	0
Total TSP171 SPOT									0.00	0
Total For TSP171									0.00	0
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	95.55187			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 TSP172 SPOT									0.00	0
Total For TSP172									0.00	0
TSP172 On 20/08/2015 Spot Bond				100.00000	0.00000	95.23698			0.00	0
Total TSP173 SPOT									0.00	0
Total For TSP173									0.00	0
TSP173 On 03/09/2015 Spot Bond				100.00000	0.00000	94.95948			0.00	0
Total TSP174 SPOT									0.00	0
Total For TSP174									0.00	0
TSP174 On 17/09/2015 Spot Bond				100.00000	0.00000	96.17823			0.00	0
Total TSP175 SPOT									0.00	0
Total For TSP175									0.00	0
TSP175 On 02/01/2015 Spot Bond				100.00000	0.00000	99.58467			0.00	0
Total TSP176 SPOT									0.00	0
Total For TSP176									0.00	0
TSP176 On 15/10/2015 Spot Bond				100.00000	0.00000	95.07864			0.00	0
Total TSP177 SPOT									0.00	0
Total For TSP177									0.00	0
TSP177 On 29/10/2015 Spot Bond				100.00000	0.00000	93.89702			0.00	0
Total TSP178 SPOT									0.00	0
Total For TSP178									0.00	0
TSP178 On 26/11/2015 Spot Bond				100.00000	0.00000	93.46113			0.00	0
Total TSP179 SPOT									0.00	0
Total For TSP179									0.00	0
TTO01U On 28/08/2019 Spot Bond			100.00000	12.79188	100.00000	12.76089			0.00	0
Total TTO01U SPOT									0.00	0
Total For TTO01U									0.00	0
TWC04 On 19/01/2015 Spot Bond			100.00000	92.80440	100.00000	92.57638			0.00	0
Total TWC04U SPOT									0.00	0
Total For TWC04U									0.00	0
TWC06 On 09/04/2015 Spot Bond			100.00000	74.79675	100.00000	74.19355			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	100.96062			0.00	0
Total TWC068 SPOT									0.00	0
Total For TWC068									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
TWC06 On 19/01/2015 Spot Bond				100.00000	0.00000	102.61163			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	102.33175			0.00	0
Total TWC070 SPOT									0.00	0
Total For TWC070									0.00	0
TWC07 On 16/01/2015 Spot Bond				100.00000	0.00000	102.25593			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	102.14131			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	101.01507			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	100.22912			0.00	0
Total TWC075 SPOT									0.00	0
Total For TWC075									0.00	0
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	100.21150			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	100.19387			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	102.26938			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	100.21798			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	102.27667			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	100.19899			0.00	0
Total TWCM15 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 TWCM15									0.00	0
UG21 On 02/03/2021 Spot Bond			8.63000	112.68421	8.63000	112.65791			336,570,000,000.00	39,000,000
Total UG21 SPOT									336,570,000,000.00	39,000,000
Total For UG21									336,570,000,000.00	39,000,000
UTR04: 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
UTR04: 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	101.31473			0.00	0
Total VKC04 SPOT									0.00	0
Total For VKC04									0.00	0
VKC05 On 26/01/2015 Spot Bond				100.00000	0.00000	101.33034			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	100.57499			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	100.59305			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	100.59387			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	101.43880			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	101.47706			0.00	0
Total VKE05 SPOT									0.00	0
Total For VKE05									0.00	0
WS04 On 30/05/2016 Spot Bond			6.78000	108.20878	6.78000	108.18884			127,464,000,000.00	18,800,000
Total WS04 SPOT									127,464,000,000.00	18,800,000
Total For WS04									127,464,000,000.00	18,800,000
WS05 On 01/08/2018 Spot Bond			1.49000	242.44053	1.49000	242.43074			7,450,000,000.00	5,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	
Total WS05 SPOT									7,450,000,000.00	5,000,000	5
Total For WS05									7,450,000,000.00	5,000,000	5
WSP1 On 28/05/2015 Spot Bond			6.52500	101.41787	6.52500	101.40028			0.00	0	
Total WSP1 SPOT									0.00	0	
Total For WSP1									0.00	0	
WSP2 On 28/05/2017 Spot Bond			7.09000	104.52744	7.09000	104.50734			51,048,000,000.00	7,200,000	4,702
Total WSP2 SPOT									51,048,000,000.00	7,200,000	4,702
Total For WSP2									51,048,000,000.00	7,200,000	4,702
WSP3 On 28/05/2019 Spot Bond			7.43000	106.14833	7.43000	106.12695			0.00	0	
Total WSP3 SPOT									0.00	0	
Total For WSP3									0.00	0	
WSP4 On 28/05/2020 Spot Bond			7.69000	106.02922	7.69000	106.00713			0.00	0	
Total WSP4 SPOT									0.00	0	
Total For WSP4									0.00	0	
WSP5 On 28/05/2021 Spot Bond			7.77000	106.43147	7.77000	106.40907			41,958,000,000.00	5,400,000	2,702
Total WSP5 SPOT									41,958,000,000.00	5,400,000	2,702
Total For WSP5									41,958,000,000.00	5,400,000	2,702
Z014 On 30/06/2015 Spot Bond			6.15500	96.66343	6.15500	96.64750			0.00	0	
Total Z014 SPOT									0.00	0	
Total For Z014									0.00	0	
Z020 On 19/10/2015 Spot Bond			6.08500	94.97618	6.08500	94.96054			0.00	0	
Total Z020 SPOT									0.00	0	
Total For Z020									0.00	0	
Z071 On 01/07/2015 Spot Bond			6.15500	96.64750	6.15500	96.63158			0.00	0	
Total Z071 SPOT									0.00	0	
Total For Z071									0.00	0	
Z083 On 30/09/2019 Spot Bond			6.82000	72.44469	6.82000	72.43127			0.00	0	
Total Z083 SPOT									0.00	0	
Total For Z083									0.00	0	
ZA021 On 20/10/2015 Spot Bond			100.00000	54.98029	100.00000	54.87598			0.00	0	
Total ZA021 SPOT									0.00	0	
Total For ZA021									0.00	0	
ZA029 On 20/09/2016 Spot Bond			100.00000	29.10176	100.00000	29.04654			0.00	0	
Total ZA029 SPOT									0.00	0	
Total For ZA029									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 SPOT									1.17e+017	6,324,400,009,200	577,691
Total for SPOT :									1.17e+017	324,400,009,200	577,691
Total Futures									1.17e+017	324,400,010,649	577,691
Total Options									0.00		0
Grand Total:									1.17e+017	324,400,010,649	577,691