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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 09/12/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/02/2023 Bond Future			12.52500	73.93570	12.43985	74.32608			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.69761	71.60997	12.60872	72.00856			0.00	0	
ES33 On 03/08/2023 Bond Future			12.86216	73.09908	12.76939	73.50623			0.00	0	
ES33 On 02/11/2023 Bond Future			13.03054	70.85829	12.93369	71.27425			0.00	0	
ES33 On 01/02/2024 Bond Future			13.22868	72.29623	13.12749	72.72044			0.00	0	
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>35</b>
ES42 On 02/02/2023 Bond Future			12.73959	72.24359	12.63380	72.80932			0.00	0	4,15
ES42 On 04/05/2023 Bond Future			12.89591	69.41574	12.78567	69.99316			0.00	0	
ES42 On 03/08/2023 Bond Future			13.04079	70.86008	12.92612	71.44976			0.00	0	
ES42 On 02/11/2023 Bond Future			13.18864	68.10490	13.06923	68.70727			0.00	0	
ES42 On 01/02/2024 Bond Future			13.35344	69.48567	13.22914	70.10010			0.00	0	
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,15</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>4,15</b>
I2025 On 02/02/2023 Bond Future			165.92160	165.92160	165.54050	165.54050			51,103,852.80	308	6,55

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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	Opt Intert
I2025	On	04/05/2023	Bond Future			169.21763	169.21763	168.83000	168.83000				0.00	0	
I2025	On	03/08/2023	Bond Future			170.98677	170.98677	170.59278	170.59278				0.00	0	
I2025	On	02/11/2023	Bond Future			174.62289	174.62289	174.22084	174.22084				0.00	0	
I2025	On	01/02/2024	Bond Future			176.38369	176.38369	175.97508	175.97508				0.00	0	
<b>Total I2025 Future</b>												<b>51,103,852.80</b>	<b>308</b>	<b>6,56</b>	
<b>Total For I2025</b>												<b>51,103,852.80</b>	<b>308</b>	<b>6,56</b>	
I2029	On	02/02/2023	Bond Future			118.46060	118.46060	117.51211	117.51211				0.00	0	1,46
I2029	On	04/05/2023	Bond Future			119.51858	119.51858	118.55211	118.55211				0.00	0	
I2029	On	03/08/2023	Bond Future			122.00239	122.00239	121.01625	121.01625				0.00	0	
I2029	On	02/11/2023	Bond Future			123.26536	123.26536	122.25940	122.25940				0.00	0	
I2029	On	01/02/2024	Bond Future			125.77091	125.77091	124.74429	124.74429				0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,46</b>	
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>1,46</b>	
I2033	On	02/02/2023	Bond Future			113.69655	113.69655	111.94334	111.94334				0.00	0	7,31
I2033	On	04/05/2023	Bond Future			114.56910	114.56910	112.78181	112.78181				0.00	0	
I2033	On	03/08/2023	Bond Future			116.94997	116.94997	115.12595	115.12595				0.00	0	
I2033	On	02/11/2023	Bond Future			118.01432	118.01432	116.15283	116.15283				0.00	0	
I2033	On	01/02/2024	Bond Future			120.41327	120.41327	118.51357	118.51357				0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,31</b>	
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,31</b>	
I2038	On	02/02/2023	Bond Future			124.54476	124.54476	122.89365	122.89365				0.00	0	4,16
I2038	On	04/05/2023	Bond Future			127.01894	127.01894	125.33597	125.33597				0.00	0	1,56
I2038	On	03/08/2023	Bond Future			127.69300	127.69300	125.97658	125.97658				0.00	0	
I2038	On	02/11/2023	Bond Future			130.40870	130.40870	128.65609	128.65609				0.00	0	
I2038	On	01/02/2024	Bond Future			131.04661	131.04661	129.26036	129.26036				0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,77</b>	
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>5,77</b>	
I2046	On	02/02/2023	Bond Future			110.89012	110.89012	109.15133	109.15133				0.00	0	13,66
I2046	On	04/05/2023	Bond Future			111.05791	111.05791	109.28541	109.28541				0.00	0	4,96
I2046	On	03/08/2023	Bond Future			113.36617	113.36617	111.55740	111.55740				0.00	0	
I2046	On	02/11/2023	Bond Future			113.68514	113.68514	111.83941	111.83941				0.00	0	
I2046	On	01/02/2024	Bond Future			115.99525	115.99525	114.11172	114.11172				0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>18,62</b>	
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>18,62</b>	
I2050	On	02/02/2023	Bond Future			108.47499	108.47499	108.47941	108.47941				0.00	0	10,77
I2050	On	04/05/2023	Bond Future			110.62967	110.62967	110.63494	110.63494				0.00	0	3,36
I2050	On	03/08/2023	Bond Future			110.74302	110.74302	110.74971	110.74971				0.00	0	
I2050	On	02/11/2023	Bond Future			113.09824	113.09824	113.10525	113.10525				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	01/02/2024	Bond Future			113.15431	113.15431	113.16356	113.16356			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,07</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>14,07</b>
R186	On	02/02/2023	Bond Future			8.97328	106.26067	8.91689	106.44743		5.70	112,423,788.86	1,058	72,13
R186	On	04/05/2023	Bond Future			9.06086	108.34533	8.99952	108.53641		5.66	0.00	0	12,18
R186	On	03/08/2023	Bond Future			9.12529	105.26581	9.05838	105.46121		5.48	0.00	0	
R186	On	02/11/2023	Bond Future			9.17861	107.48211	9.10533	107.68180		4.90	0.00	0	
R186	On	01/02/2024	Bond Future			9.28171	104.33621	9.20106	104.53972		4.65	0.00	0	
<b>Total R186 Future</b>												<b>112,423,788.86</b>	<b>1,058</b>	<b>84,32</b>
R186	On	02/02/2023	Bond Future	8.32	Call			196.99000	0.19699	161,880	5.05	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,199.53000	2.19953	2,351,180	5.05	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			203.71000	0.20371	167,710	5.05	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,172.31000	2.17231	2,323,070	5.05	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			210.60000	0.21060	173,680	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,145.27000	2.14527	2,295,110	5.06	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			1,788.74000	1.78874	1,889,650	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,260.92000	1.26092	1,172,010	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			1,822.66000	1.82266	1,924,830	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,275.16000	1.27516	1,185,620	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			1,805.51000	1.80551	1,907,050	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,289.76000	1.28976	1,199,590	5.54	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,095.51000	3.09551	2,962,560	5.75	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,097.76000	1.09776	1,160,210	5.75	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,055.04000	3.05504	2,922,880	5.74	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,114.38000	1.11438	1,177,620	5.74	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,075.09000	3.07509	2,942,540	5.74	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,105.88000	1.10588	1,168,730	5.74	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,657.76000	1.65776	1,742,130	4.97	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			894.36000	0.89436	943,760	5.54	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Call			2,037.47000	2.03747	1,932,440	4.85	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			1,915.69000	1.91569	2,010,350	4.85	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,413.88000	2.41388	2,298,980	4.97	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,667.91000	1.66791	1,752,700	4.97	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,430.76000	2.43076	2,315,440	4.97	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,447.69000	2.44769	2,331,960	4.98	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,647.67000	1.64767	1,731,630	4.98	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,404.37000	4.40437	4,254,080	5.54	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,470.14000	2.47014	2,353,790	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			1,718.34000	1.71834	1,805,500	4.65	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	01/02/2024	Bond Future	9.51	Call		2,486.07000	2.48607	2,369,350	4.66	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		1,709.24000	1.70924	1,796,030	4.66	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		2,502.05000	2.50205	2,384,940	4.66	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put		1,700.20000	1.70020	1,786,600	4.66	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,43</b>
<b>Total For R186</b>											<b>112,423,788.86</b>	<b>1,058</b>	<b>87,75</b>
R197	On	02/02/2023	Bond Future			329.06399	329.06399	329.11779	329.11779		0.00	0	97
R197	On	04/05/2023	Bond Future			335.59987	335.59987	335.65676	335.65676		0.00	0	
R197	On	03/08/2023	Bond Future			333.48998	333.48998	333.55285	333.55285		0.00	0	
R197	On	02/11/2023	Bond Future			340.58293	340.58293	340.64771	340.64771		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>97</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>97</b>
R202	On	02/02/2023	Bond Future			244.00300	244.00300	241.96294	241.96294		0.00	0	5,95
R202	On	04/05/2023	Bond Future			248.84926	248.84926	246.77025	246.77025		0.00	0	
R202	On	03/08/2023	Bond Future			249.19542	249.19542	247.07609	247.07609		0.00	0	
R202	On	02/11/2023	Bond Future			254.49497	254.49497	252.33093	252.33093		0.00	0	
R202	On	01/02/2024	Bond Future			254.70949	254.70949	252.50518	252.50518		0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>5,95</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>5,95</b>
R2030	On	02/02/2023	Bond Future			10.51058	87.94872	10.48123	88.08018	10.34	15,830,769.60	180	95,07
R2030	On	04/05/2023	Bond Future			10.64081	89.67535	10.60983	89.80994	11.10	0.00	0	
R2030	On	03/08/2023	Bond Future			10.76388	87.51129	10.73115	87.64904	10.93	0.00	0	
R2030	On	02/11/2023	Bond Future			10.87520	89.35434	10.84071	89.49512	9.42	0.00	0	
R2030	On	01/02/2024	Bond Future			11.02072	87.14440	10.98434	87.28783	9.11	0.00	0	
<b>Total R2030 Future</b>											<b>15,830,769.60</b>	<b>180</b>	<b>95,07</b>
R2030	On	02/02/2023	Bond Future	8.81	Call		5.41000	0.00541	4,320	8.63	0.00	0	10
R2030	On	02/02/2023	Bond Future	11.16	Call		3,442.31000	3.44231	3,328,850	11.15	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		442.04000	0.44204	402,140	8.92	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put		6,593.93000	6.59393	6,722,310	8.59	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call		4,873.60000	4.87360	4,750,630	11.89	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put		243.51000	0.24351	252,000	11.89	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call		3,301.79000	3.30179	3,189,690	11.08	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		496.33000	0.49633	515,690	11.08	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call		258.57000	0.25857	231,110	8.62	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put		464.98000	0.46498	482,980	11.15	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.35	Call		4,127.69000	4.12769	4,008,840	11.52	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put		340.00000	0.34000	352,610	11.52	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		429.31000	0.42931	390,190	8.90	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/02/2023	Bond Future	9.99	Put		2,666.92000	2.66692	2,759,260	8.90	0.00	0		
R2030	On	02/02/2023	Bond Future	9.66	Call		147.18000	0.14718	129,240	8.49	0.00	0		
R2030	On	02/02/2023	Bond Future	10.00	Put		2,633.39000	2.63339	2,724,950	8.92	0.00	0		
R2030	On	02/02/2023	Bond Future	10.01	Call		454.89000	0.45489	414,220	8.93	0.00	0		
R2030	On	02/02/2023	Bond Future	10.01	Put		2,600.00000	2.60000	2,690,790	8.93	0.00	0		
R2030	On	02/02/2023	Bond Future	9.80	Call		232.89000	0.23289	207,440	8.57	0.00	0		
R2030	On	02/02/2023	Bond Future	9.80	Put		3,355.27000	3.35527	3,461,280	8.57	0.00	0		
R2030	On	02/02/2023	Bond Future	9.79	Put		3,393.95000	3.39395	3,500,610	8.55	0.00	0		
R2030	On	02/02/2023	Bond Future	9.83	Put		3,240.52000	3.24052	3,344,520	8.62	0.00	0		
R2030	On	02/02/2023	Bond Future	9.94	Call		369.60000	0.36960	334,280	8.81	0.00	0		
R2030	On	02/02/2023	Bond Future	9.94	Put		2,838.99000	2.83899	2,935,130	8.81	0.00	0	10	
R2030	On	02/02/2023	Bond Future	9.20	Call		28.83000	0.02883	24,150	8.57	0.00	0		
R2030	On	02/02/2023	Bond Future	9.20	Put		6,018.08000	6.01808	6,144,860	8.57	0.00	0		
R2030	On	02/02/2023	Bond Future	8.81	Put		7,919.21000	7.91921	8,049,580	8.63	0.00	0		
R2030	On	02/02/2023	Bond Future	9.04	Call		15.00000	0.01500	12,340	8.59	0.00	0		
R2030	On	02/02/2023	Bond Future	9.04	Put		6,787.88000	6.78788	6,916,680	8.59	0.00	0		
R2030	On	02/02/2023	Bond Future	9.08	Call		17.73000	0.01773	14,650	8.59	0.00	0	38	
R2030	On	02/02/2023	Bond Future	9.66	Put		3,928.52000	3.92852	4,042,040	8.49	0.00	0	10	
R2030	On	02/02/2023	Bond Future	9.79	Call		224.70000	0.22470	199,900	8.55	0.00	0		
R2030	On	04/05/2023	Bond Future	10.54	Put		2,648.39000	2.64839	2,708,540	10.95	0.00	0		
R2030	On	04/05/2023	Bond Future	10.65	Call		2,592.78000	2.59278	2,514,170	11.03	0.00	0	38	
R2030	On	04/05/2023	Bond Future	10.42	Put		2,921.83000	2.92183	2,986,650	10.88	0.00	0		
R2030	On	04/05/2023	Bond Future	10.52	Call		2,300.32000	2.30032	2,226,660	10.94	0.00	0		
R2030	On	04/05/2023	Bond Future	12.04	Put		716.37000	0.71637	734,610	12.36	0.00	0	1,08	
R2030	On	04/05/2023	Bond Future	12.50	Call		8,226.65000	8.22665	8,103,950	12.85	0.00	0		
R2030	On	04/05/2023	Bond Future	12.50	Put		472.69000	0.47269	484,580	12.85	0.00	0	47	
R2030	On	04/05/2023	Bond Future	10.54	Call		2,344.06000	2.34406	2,269,620	10.95	0.00	0		
R2030	On	04/05/2023	Bond Future	9.67	Put		5,149.78000	5.14978	5,242,900	10.75	0.00	0		
R2030	On	04/05/2023	Bond Future	9.78	Call		1,058.47000	1.05847	1,013,310	10.71	0.00	0	38	
R2030	On	04/05/2023	Bond Future	10.65	Put		2,418.31000	2.41831	2,474,290	11.03	0.00	0		
R2030	On	04/05/2023	Bond Future	11.34	Call		4,439.84000	4.43984	4,338,660	11.63	0.00	0		
R2030	On	04/05/2023	Bond Future	11.34	Put		1,335.95000	1.33595	1,369,360	11.63	0.00	0	18	
R2030	On	04/05/2023	Bond Future	10.42	Call		2,091.39000	2.09139	2,021,620	10.88	0.00	0	47	
R2030	On	04/05/2023	Bond Future	9.03	Put		7,684.53000	7.68453	7,795,030	11.17	0.00	0		
R2030	On	04/05/2023	Bond Future	9.58	Call		854.38000	0.85438	815,730	10.81	0.00	0	18	
R2030	On	04/05/2023	Bond Future	10.52	Put		2,692.06000	2.69206	2,752,990	10.94	0.00	0		
R2030	On	04/05/2023	Bond Future	10.53	Call		2,322.14000	2.32214	2,248,090	10.94	0.00	0		
R2030	On	04/05/2023	Bond Future	10.53	Put		2,670.16000	2.67016	2,730,700	10.94	0.00	0		
R2030	On	04/05/2023	Bond Future	9.67	Call		939.79000	0.93979	898,320	10.75	0.00	0	47	
R2030	On	04/05/2023	Bond Future	12.04	Call		6,666.25000	6.66625	6,549,900	12.36	0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030 On 04/05/2023 Bond Future	9.58	Put			5,480.75000	5.48075	5,576,690	10.81		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Put			4,762.76000	4.76276	4,852,190	10.71		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,358.55000	1.35855	1,305,160	10.75		0.00	0	1,00
R2030 On 04/05/2023 Bond Future	10.00	Put			4,061.88000	4.06188	4,143,080	10.75		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			461.55000	0.46155	437,460	11.17		0.00	0	30
R2030 On 04/05/2023 Bond Future	12.57	Call			8,467.75000	8.46775	8,344,290	12.92		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			443.73000	0.44373	454,860	12.92		0.00	0	30
R2030 On 04/05/2023 Bond Future	11.62	Call			5,300.45000	5.30045	5,192,290	11.92		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			1,043.29000	1.04329	1,069,720	11.92		0.00	0	30
R2030 On 03/08/2023 Bond Future	11.35	Call			4,567.60000	4.56760	4,472,930	11.23		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			2,008.67000	2.00867	2,051,750	11.23		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			4,594.78000	4.59478	4,499,860	11.24		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			1,995.28000	1.99528	2,038,110	11.24		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			2,355.86000	2.35586	2,289,190	10.57		0.00	0	1,00
R2030 On 03/08/2023 Bond Future	12.89	Put			718.58000	0.71858	734,720	12.73		0.00	0	30
R2030 On 03/08/2023 Bond Future	11.34	Call			4,540.47000	4.54047	4,446,050	11.22		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Put			3,765.11000	3.76511	3,836,190	10.57		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			2,855.09000	2.85509	2,780,490	10.69		0.00	0	30
R2030 On 03/08/2023 Bond Future	10.65	Put			3,197.82000	3.19782	3,260,970	10.69		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			2,022.13000	2.02213	2,065,460	11.22		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			8,284.96000	8.28496	8,166,930	12.43		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			877.29000	0.87729	897,010	12.43		0.00	0	1,00
R2030 On 03/08/2023 Bond Future	12.89	Call			9,246.13000	9.24613	9,124,520	12.73		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			3,085.46000	3.08546	3,009,210	9.28		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			3,211.05000	3.21105	3,275,580	9.28		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,107.35000	3.10735	3,030,810	9.29		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			3,192.02000	3.19202	3,256,260	9.29		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			3,063.64000	3.06364	2,987,680	9.28		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			3,230.17000	3.23017	3,294,990	9.28		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			2,735.30000	2.73530	2,791,180	9.19		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			4,187.69000	4.18769	4,099,890	9.19		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			2,720.75000	2.72075	2,776,380	9.19		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			4,211.47000	4.21147	4,123,420	9.20		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			2,705.90000	2.70590	2,761,280	9.20		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Call			4,163.60000	4.16360	4,076,050	9.19		0.00	0	
<b>Total R2030 Option</b>										<b>0.00</b>	<b>0</b>	<b>19,90</b>
<b>Total For R2030</b>										<b>15,830,769.60</b>	<b>180</b>	<b>115,00</b>
R2032 On 02/02/2023 Bond Future			11.09901	86.81541	11.03903	87.11800		12.38		10,331,033.79	119	111,90
R2032 On 04/05/2023 Bond Future			11.23160	84.35865	11.16884	84.66773		14.17		44,625,725.85	529	66,50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	03/08/2023			11.35371	86.09330	11.28808	86.40906		13.38	0.00	0	2,60
R2032	On	02/11/2023			11.47534	83.74478	11.40669	84.06731		11.95	0.00	0	
R2032	On	01/02/2024			11.62221	85.42636	11.55039	85.75519		11.08	0.00	0	
<b>Total R2032 Future</b>											<b>54,956,759.64</b>	<b>648</b>	<b>181,11</b>
R2032	On	02/02/2023	9.31	Call			4.53000	0.00453	3,080	9.88	0.00	0	40
R2032	On	02/02/2023	9.31	Put			9,383.00000	9.38300	9,684,140	9.88	0.00	0	
R2032	On	02/02/2023	9.92	Put			5,989.93000	5.98993	6,276,130	10.06	0.00	0	
R2032	On	02/02/2023	12.75	Call			8,204.58000	8.20458	7,912,830	15.44	0.00	0	
R2032	On	02/02/2023	12.75	Put			113.21000	0.11321	124,050	15.44	0.00	0	70
R2032	On	02/02/2023	11.50	Call			3,117.17000	3.11717	2,892,220	12.94	0.00	0	
R2032	On	02/02/2023	11.50	Put			828.31000	0.82831	905,950	12.94	0.00	0	8,00
R2032	On	02/02/2023	11.69	Call			3,828.18000	3.82818	3,584,950	13.35	0.00	0	
R2032	On	02/02/2023	11.69	Put			620.02000	0.62002	679,380	13.35	0.00	0	
R2032	On	02/02/2023	11.84	Call			4,415.57000	4.41557	4,160,550	13.67	0.00	0	
R2032	On	02/02/2023	11.84	Put			491.35000	0.49135	538,920	13.67	0.00	0	50
R2032	On	02/02/2023	10.50	Call			485.69000	0.48569	409,710	10.70	0.00	0	
R2032	On	02/02/2023	10.50	Put			3,271.03000	3.27103	3,497,640	10.70	0.00	0	40
R2032	On	02/02/2023	10.67	Call			759.41000	0.75941	656,050	11.07	0.00	0	70
R2032	On	02/02/2023	10.67	Put			2,653.32000	2.65332	2,852,550	11.07	0.00	0	
R2032	On	02/02/2023	11.45	Call			2,937.16000	2.93716	2,717,670	12.83	0.00	0	
R2032	On	02/02/2023	11.45	Put			892.53000	0.89253	975,630	12.83	0.00	0	8,00
R2032	On	02/02/2023	10.38	Call			337.46000	0.33746	279,140	10.44	0.00	0	
R2032	On	02/02/2023	10.38	Put			3,759.40000	3.75940	4,003,670	10.44	0.00	0	
R2032	On	02/02/2023	10.39	Call			348.39000	0.34839	288,680	10.46	0.00	0	
R2032	On	02/02/2023	10.39	Put			3,717.05000	3.71705	3,959,930	10.46	0.00	0	
R2032	On	02/02/2023	10.40	Call			359.67000	0.35967	298,530	10.48	0.00	0	
R2032	On	02/02/2023	10.40	Put			3,675.09000	3.67509	3,916,540	10.48	0.00	0	
R2032	On	02/02/2023	10.16	Call			162.26000	0.16226	129,250	10.13	0.00	0	
R2032	On	02/02/2023	10.16	Put			4,767.34000	4.76734	5,036,920	10.13	0.00	0	40
R2032	On	02/02/2023	10.22	Call			196.46000	0.19646	157,920	10.15	0.00	0	50
R2032	On	02/02/2023	9.47	Call			10.18000	0.01018	7,160	9.93	0.00	0	50
R2032	On	02/02/2023	9.47	Put			8,464.90000	8.46490	8,764,470	9.93	0.00	0	
R2032	On	02/02/2023	9.92	Call			70.07000	0.07007	53,680	10.06	0.00	0	70
R2032	On	02/02/2023	10.22	Put			4,476.79000	4.47679	4,740,840	10.15	0.00	0	
R2032	On	02/02/2023	10.30	Call			257.96000	0.25796	210,300	10.27	0.00	0	8,00
R2032	On	02/02/2023	10.30	Put			4,107.72000	4.10772	4,362,650	10.27	0.00	0	
R2032	On	04/05/2023	10.87	Call			2,289.75000	2.28975	2,147,120	13.77	0.00	0	
R2032	On	04/05/2023	10.87	Put			3,782.38000	3.78238	3,948,830	13.77	0.00	0	
R2032	On	04/05/2023	10.89	Put			3,726.25000	3.72625	3,890,990	13.79	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2032	On	04/05/2023	Bond Future	11.37	Call		3,566.30000	3.56630	3,382,510	14.31	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		2,580.95000	2.58095	2,706,240	14.31	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call		1,776.47000	1.77647	1,655,190	13.58	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		4,544.83000	4.54483	4,732,630	13.58	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		10,695.44000	10.69544	10,413,180	16.68	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		453.88000	0.45388	480,700	16.68	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.88	Call		2,312.12000	2.31212	2,168,630	13.78	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		3,754.24000	3.75424	3,919,830	13.78	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,334.60000	2.33460	2,190,260	13.79	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		4,939.99000	4.93999	4,740,620	13.63	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,750.69000	2.75069	2,867,080	13.63	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		4,969.53000	4.96953	4,769,570	13.64	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,733.68000	2.73368	2,849,480	13.64	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		4,999.14000	4.99914	4,798,600	13.65	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,716.77000	2.71677	2,831,990	13.65	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,388.83000	5.38883	5,180,830	13.79	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,504.92000	2.50492	2,612,680	13.79	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,183.75000	4.18375	4,345,880	11.73	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,369.41000	3.36941	3,208,350	11.73	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,159.42000	4.15942	4,320,890	11.73	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,322.41000	3.32241	3,162,680	11.72	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,207.87000	4.20787	4,370,670	11.72	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,346.03000	3.34603	3,185,630	11.73	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		4,752.95000	4.75295	4,561,160	11.16	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		3,437.32000	3.43732	3,574,360	11.16	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		4,779.94000	4.77994	4,587,580	11.17	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		3,419.37000	3.41937	3,555,840	11.17	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		4,726.01000	4.72601	4,534,790	11.15	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		3,455.35000	3.45535	3,592,960	11.15	0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>35,31</b>
<b>Total For R2032</b>											<b>54,956,759.64</b>	<b>648</b>	<b>216,42</b>
R2035	On	02/02/2023	Bond Future			11.56124	86.66676	11.48601	87.09047	15.08	0.00	0	145,60
R2035	On	04/05/2023	Bond Future			11.69162	83.86371	11.61327	84.29630	16.38	66,168,467.19	789	104,30
R2035	On	03/08/2023	Bond Future			11.81432	85.58791	11.73273	86.02966	15.56	0.00	0	
R2035	On	02/11/2023	Bond Future			11.93943	82.88323	11.85446	83.33443	14.32	0.00	0	
R2035	On	01/02/2024	Bond Future			12.09059	84.54778	12.00199	85.00788	13.18	0.00	0	
<b>Total R2035 Future</b>											<b>66,168,467.19</b>	<b>789</b>	<b>249,94</b>
R2035	On	02/02/2023	Bond Future	9.81	Call		35.85000	0.03585	26,160	13.83	0.00	0	50
R2035	On	02/02/2023	Bond Future	11.94	Call		3,604.67000	3.60467	3,299,530	15.78	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035 On 02/02/2023 Bond Future	11.94	Put			1,093.90000	1.09390	1,212,470	15.78		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			3,758.68000	3.75868	3,447,830	15.85		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			1,031.92000	1.03192	1,144,780	15.85		0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			9,171.04000	9.17104	8,765,350	17.77		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			692.53000	0.69253	580,900	14.23		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			4,221.00000	4.22100	4,533,080	14.23		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			980.99000	0.98099	838,120	14.43		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.05	Put			3,498.54000	3.49854	3,779,380	14.43		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			1,000.34000	1.00034	855,550	14.44		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			9,809.55000	9.80955	10,220,990	13.83		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			415.50000	0.41550	339,360	13.99		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			5,277.41000	5.27741	5,624,980	13.99		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			663.08000	0.66308	554,930	14.21		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			4,311.59000	4.31159	4,627,150	14.21		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			677.70000	0.67770	567,810	14.22		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			142.40000	0.14240	160,420	17.77		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Call			161.35000	0.16135	125,840	13.82		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Put			7,268.29000	7.26829	7,656,490	13.82		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			356.61000	0.35661	288,970	13.93		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			5,587.20000	5.58720	5,943,270	13.93		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			395.19000	0.39519	321,940	13.97		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.06	Put			3,458.94000	3.45894	3,737,860	14.44		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			10,329.43000	10.32943	10,743,450	13.83		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			41.03000	0.04103	30,110	13.83		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			10,068.65000	10.06865	10,481,440	13.83		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			46.85000	0.04685	34,580	13.83		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			5,379.75000	5.37975	5,730,210	13.97		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			4,266.16000	4.26616	4,579,980	14.22		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			1,013.80000	1.01380	1,084,790	18.45		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			2,280.66000	2.28066	2,099,820	15.65		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			4,789.94000	4.78994	5,041,690	15.65		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			2,350.58000	2.35058	2,166,190	15.68		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			4,686.66000	4.68666	4,934,860	15.68		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			2,374.22000	2.37422	2,188,650	15.69		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			4,652.68000	4.65268	4,899,700	15.69		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			453.13000	0.45313	399,110	15.21		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			11,101.35000	11.10135	11,479,920	15.21		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			972.68000	0.97268	873,770	15.23		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			7,978.49000	7.97849	8,312,170	15.23		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,205.08000	1.20508	1,088,750	15.24		0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
R2035 On 04/05/2023 Bond Future	11.22	Call			2,397.99000	2.39799	2,211,230	15.70		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			4,618.88000	4.61888	4,864,710	15.70		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			6,306.66000	6.30666	5,992,010	17.41		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			1,797.72000	1.79772	1,915,660	17.41		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			9,083.87000	9.08387	8,722,270	18.45		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Put			7,101.88000	7.10188	7,418,140	15.24		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			3,675.97000	3.67597	3,857,030	15.86		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			5,048.33000	5.04833	4,789,330	15.84		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			3,719.85000	3.71985	3,902,600	15.84		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			5,079.41000	5.07941	4,819,570	15.85		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			3,697.85000	3.69785	3,879,760	15.85		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,110.56000	5.11056	4,849,870	15.86		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,359.82000	3.35982	3,157,000	13.82		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			5,667.47000	5.66747	5,915,850	13.82		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			3,312.46000	3.31246	3,111,460	13.80		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			5,731.09000	5.73109	5,981,290	13.80		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			3,336.25000	3.33625	3,134,340	13.81		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			5,699.37000	5.69937	5,948,660	13.81		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			4,358.87000	4.35887	4,558,870	13.36		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			5,359.93000	5.35993	5,099,050	13.37		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			4,336.71000	4.33671	4,535,930	13.37		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			5,301.49000	5.30149	5,042,170	13.35		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			4,380.79000	4.38079	4,581,570	13.35		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			5,330.86000	5.33086	5,070,760	13.36		0.00	0	
<b>Total R2035 Option</b>										<b>0.00</b>	<b>0</b>	<b>8,47</b>
<b>Total For R2035</b>										<b>66,168,467.19</b>	<b>789</b>	<b>258,42</b>
R2037 On 02/02/2023 Bond Future			11.73568	78.18645	11.65020	78.67234		17.04		25,723,342.05	329	133,53
R2037 On 04/05/2023 Bond Future			11.86778	79.72159	11.77890	80.21750		17.58		0.00	0	
R2037 On 03/08/2023 Bond Future			11.99520	77.10274	11.90273	77.60912		17.63		0.00	0	
R2037 On 02/11/2023 Bond Future			12.11191	78.72687	12.01587	79.24411		15.48		0.00	0	
R2037 On 01/02/2024 Bond Future			12.25188	76.05262	12.15199	76.58008		15.06		0.00	0	
<b>Total R2037 Future</b>										<b>25,723,342.05</b>	<b>329</b>	<b>133,53</b>
R2037 On 02/02/2023 Bond Future	11.05	Call			713.56000	0.71356	586,340	15.97		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			4,254.61000	4.25461	4,613,280	15.97		0.00	0	
R2037 On 02/02/2023 Bond Future	11.10	Call			792.78000	0.79278	655,430	16.03		0.00	0	51
R2037 On 02/02/2023 Bond Future	11.10	Put			4,029.96000	4.02996	4,378,500	16.03		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Call			3,135.03000	3.13503	2,811,490	17.43		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Put			1,339.84000	1.33984	1,502,190	17.43		0.00	0	51
R2037 On 02/02/2023 Bond Future	11.03	Call			683.49000	0.68349	560,230	15.94		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037 On 02/02/2023 Bond Future	11.03	Put			4,346.55000	4.34655	4,709,180	15.94		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			698.42000	0.69842	573,180	15.95		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			4,300.44000	4.30044	4,661,090	15.95		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Call			4,072.01000	4.07201	3,786,520	17.87		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Put			3,176.56000	3.17656	3,386,980	17.87		0.00	0	7(
R2037 On 04/05/2023 Bond Future	11.03	Call			1,715.06000	1.71506	1,548,200	16.65		0.00	0	4(
R2037 On 04/05/2023 Bond Future	11.03	Put			6,085.43000	6.08543	6,414,480	16.65		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			2,293.25000	2.29325	2,090,570	16.95		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			5,047.52000	5.04752	5,340,750	16.95		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			2,316.90000	2.31690	2,112,880	16.96		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			5,012.21000	5.01221	5,304,100	16.96		0.00	0	
R2037 On 04/05/2023 Bond Future	10.95	Call			1,563.47000	1.56347	1,407,000	16.57		0.00	0	7(
R2037 On 04/05/2023 Bond Future	10.95	Put			6,421.75000	6.42175	6,761,190	16.57		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Put			3,574.62000	3.57462	3,804,720	17.63		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Call			10,703.29000	10.70329	10,272,260	20.65		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			812.54000	0.81254	877,420	20.65		0.00	0	4(
R2037 On 04/05/2023 Bond Future	11.32	Call			2,340.88000	2.34088	2,135,510	16.98		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			4,977.29000	4.97729	5,267,830	16.98		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			3,580.78000	3.58078	3,314,970	17.63		0.00	0	4(
R2037 On 03/08/2023 Bond Future	12.14	Call			5,089.30000	5.08930	4,793,590	17.82		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			3,799.72000	3.79972	4,010,390	17.82		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			5,026.98000	5.02698	4,733,220	17.79		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			3,844.88000	3.84488	4,057,500	17.79		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			5,058.11000	5.05811	4,763,370	17.81		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			3,822.24000	3.82224	4,033,880	17.81		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			5,986.22000	5.98622	6,274,380	15.03		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			3,427.57000	3.42757	3,197,460	15.04		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			5,953.94000	5.95394	6,241,070	15.04		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			3,452.46000	3.45246	3,221,300	15.05		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			5,922.12000	5.92212	6,208,200	15.05		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			3,403.08000	3.40308	3,174,000	15.03		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			5,380.96000	5.38096	5,083,830	15.14		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			4,496.85000	4.49685	4,727,180	15.14		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			5,410.12000	5.41012	5,112,090	15.15		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			4,473.86000	4.47386	4,703,290	15.15		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			5,351.54000	5.35154	5,055,300	15.13		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			4,519.63000	4.51963	4,750,850	15.13		0.00	0	
<b>Total R2037 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,76</b>
<b>Total For R2037</b>										<b>25,723,342.05</b>	<b>329</b>	<b>137,25</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040 On 02/02/2023 Bond Future			11.81306	79.74776	11.70710	80.39559		18.04	16,747,029.60	210	131,57
R2040 On 04/05/2023 Bond Future			11.94089	81.31363	11.83081	81.97473		18.62	0.00	0	36
R2040 On 03/08/2023 Bond Future			12.06412	78.47703	11.94970	79.15203		18.73	0.00	0	
R2040 On 02/11/2023 Bond Future			12.17666	80.13022	12.05795	80.81962		16.72	0.00	0	
R2040 On 01/02/2024 Bond Future			12.31102	77.23373	12.18766	77.93677		16.34	0.00	0	
<b>Total R2040 Future</b>									<b>16,747,029.60</b>	<b>210</b>	<b>131,87</b>
R2040 On 02/02/2023 Bond Future	10.18	Call			66.57000	0.06657	45,120	16.53	0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			10,396.77000	10.39677	11,023,150	16.53	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			1,036.60000	1.03660	1,205,650	19.03	0.00	0	36
R2040 On 02/02/2023 Bond Future	11.12	Call			803.58000	0.80358	634,960	16.99	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			1,379.84000	1.37984	1,593,200	18.64	0.00	0	56
R2040 On 02/02/2023 Bond Future	10.96	Call			562.70000	0.56270	433,880	16.79	0.00	0	36
R2040 On 02/02/2023 Bond Future	10.93	Put			5,538.58000	5.53858	6,064,490	16.75	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Call			4,258.91000	4.25891	3,786,330	18.97	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			1,082.75000	1.08275	1,258,000	18.97	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			4,385.61000	4.38561	3,906,830	19.03	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			786.75000	0.78675	620,740	16.98	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			4,597.09000	4.59709	5,078,910	16.98	0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			4,547.80000	4.54780	5,027,010	16.99	0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			928.18000	0.92818	740,760	17.08	0.00	0	56
R2040 On 02/02/2023 Bond Future	11.19	Put			4,211.79000	4.21179	4,672,200	17.08	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			3,564.73000	3.56473	3,130,260	18.64	0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			73.25000	0.07325	49,910	16.53	0.00	0	36
R2040 On 02/02/2023 Bond Future	10.21	Put			10,181.18000	10.18118	10,805,670	16.53	0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			524.05000	0.52405	402,130	16.75	0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			5,374.68000	5.37468	5,893,690	16.79	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			770.15000	0.77015	606,750	16.97	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			4,646.70000	4.64670	5,131,130	16.97	0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			2,611.62000	2.61162	2,334,380	17.79	0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,512.46000	1.51246	1,322,440	17.33	0.00	0	36
R2040 On 04/05/2023 Bond Future	12.05	Put			3,229.48000	3.22948	3,504,800	18.70	0.00	0	66
R2040 On 04/05/2023 Bond Future	12.78	Call			7,279.82000	7.27982	6,793,970	19.92	0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			1,852.51000	1.85251	2,027,760	19.92	0.00	0	36
R2040 On 04/05/2023 Bond Future	11.41	Call			2,585.84000	2.58584	2,310,400	17.78	0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			5,194.86000	5.19486	5,580,520	17.78	0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Put			11,701.79000	11.70179	12,272,920	17.29	0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			5,157.09000	5.15709	5,540,950	17.79	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			2,637.52000	2.63752	2,358,490	17.80	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			5,119.53000	5.11953	5,501,600	17.80	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 04/05/2023 Bond Future	10.73	Call			1,214.95000	1.21495	1,053,980	17.32		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			8,330.26000	8.33026	8,830,390	17.32		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Put			4,934.93000	4.93493	5,308,070	17.86		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			4,537.38000	4.53738	4,151,600	18.70		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Put			7,330.96000	7.33096	7,802,040	17.33		0.00	0	
R2040 On 04/05/2023 Bond Future	11.03	Call			1,711.69000	1.71169	1,503,640	17.36		0.00	0	68
R2040 On 04/05/2023 Bond Future	11.03	Put			6,793.01000	6.79301	7,246,060	17.36		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			583.72000	0.58372	493,750	17.29		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			10,018.77000	10.01877	9,469,410	21.02		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,107.42000	1.10742	1,219,160	21.02		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Call			2,769.10000	2.76910	2,481,140	17.86		0.00	0	48
R2040 On 03/08/2023 Bond Future	12.22	Call			5,634.66000	5.63466	5,238,900	19.05		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			4,054.58000	4.05458	4,333,820	19.05		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			5,668.44000	5.66844	5,271,410	19.06		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			4,030.86000	4.03086	4,308,830	19.06		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			5,601.19000	5.60119	5,206,710	19.03		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			4,078.67000	4.07867	4,359,190	19.03		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			6,568.54000	6.56854	6,955,460	16.07		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			3,720.03000	3.72003	3,416,180	16.08		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			6,532.70000	6.53270	6,918,250	16.08		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			3,745.78000	3.74578	3,440,570	16.08		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			6,496.72000	6.49672	6,880,910	16.08		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			3,694.06000	3.69406	3,391,580	16.07		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			5,860.01000	5.86001	5,467,990	16.43		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			5,049.69000	5.04969	5,360,710	16.43		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			5,891.25000	5.89125	5,498,060	16.44		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			5,024.50000	5.02450	5,334,350	16.44		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			5,922.88000	5.92288	5,528,530	16.46		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,999.76000	4.99976	5,308,450	16.46		0.00	0	
<b>Total R2040 Option</b>										<b>0.00</b>	<b>0</b>	<b>6,28</b>
<b>Total For R2040</b>										<b>16,747,029.60</b>	<b>210</b>	<b>138,18</b>
R2044 On 02/02/2023 Bond Future			11.76251	76.88150	11.66161	77.51251		19.06		7,534,387.00	98	83,18
R2044 On 04/05/2023 Bond Future			11.88134	78.39112	11.77662	79.03504		19.69		0.00	0	
R2044 On 03/08/2023 Bond Future			11.99539	75.61965	11.88666	76.27710		19.83		0.00	0	
R2044 On 02/11/2023 Bond Future			12.09898	77.21274	11.98632	77.88414		18.19		0.00	0	
R2044 On 01/02/2024 Bond Future			12.22259	74.38273	12.10563	75.06751		17.98		0.00	0	
<b>Total R2044 Future</b>										<b>7,534,387.00</b>	<b>98</b>	<b>83,18</b>
R2044 On 02/02/2023 Bond Future	10.30	Call			108.04000	0.10804	76,210	17.46		0.00	0	
R2044 On 02/02/2023 Bond Future	10.30	Put			9,541.70000	9.54170	10,140,880	17.46		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 02/02/2023 Bond Future	11.75	Put			2,033.80000	2.03380	2,309,020	19.06		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	11.90	Call			3,134.88000	3.13488	2,739,590	19.36		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Put			1,657.82000	1.65782	1,893,540	19.36		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Call			3,524.00000	3.52400	3,104,220	19.56		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			4,233.57000	4.23357	4,677,620	18.02		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Call			1,044.03000	1.04403	846,070	18.07		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Put			4,044.53000	4.04453	4,477,580	18.07		0.00	0	
R2044 On 02/02/2023 Bond Future	11.70	Call			2,415.46000	2.41546	2,073,460	18.96		0.00	0	1,70
R2044 On 02/02/2023 Bond Future	11.00	Put			5,045.69000	5.04569	5,531,450	17.80		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Call			2,587.04000	2.58704	2,231,250	19.06		0.00	0	
R2044 On 02/02/2023 Bond Future	11.10	Put			4,527.85000	4.52785	4,988,000	17.93		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			925.62000	0.92562	744,080	17.99		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			4,330.31000	4.33031	4,779,780	17.99		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			944.73000	0.94473	760,480	18.00		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			1,441.40000	1.44140	1,652,630	19.56		0.00	0	4,00
R2044 On 02/02/2023 Bond Future	11.16	Call			963.99000	0.96399	777,030	18.02		0.00	0	
R2044 On 02/02/2023 Bond Future	10.75	Call			369.29000	0.36929	279,400	17.45		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	10.75	Put			6,484.97000	6.48497	7,026,090	17.45		0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Call			684.72000	0.68472	539,470	17.80		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	11.15	Put			4,281.82000	4.28182	4,728,580	18.00		0.00	0	
R2044 On 02/02/2023 Bond Future	11.70	Put			2,174.36000	2.17436	2,463,370	18.96		0.00	0	
R2044 On 02/02/2023 Bond Future	11.10	Call			851.83000	0.85183	680,970	17.93		0.00	0	1,70
R2044 On 04/05/2023 Bond Future	11.41	Call			2,831.68000	2.83168	2,551,140	19.15		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			5,159.24000	5.15924	5,522,620	19.15		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			2,859.58000	2.85958	2,577,290	19.16		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			5,122.10000	5.12210	5,483,730	19.16		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,887.61000	2.88761	2,603,580	19.18		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			4,024.60000	4.02460	4,329,870	19.69		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.00	Call			4,706.78000	4.70678	4,328,380	20.12		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			3,344.09000	3.34409	3,609,610	20.12		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.25	Call			5,614.67000	5.61467	5,199,900	20.56		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			5,085.18000	5.08518	5,445,070	19.18		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			2,774.46000	2.77446	3,003,610	20.56		0.00	0	1,50
R2044 On 04/05/2023 Bond Future	11.75	Call			3,859.47000	3.85947	3,520,820	19.69		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			5,700.84000	5.70084	5,314,190	20.06		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			4,124.76000	4.12476	4,395,560	20.06		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			5,735.25000	5.73525	5,347,350	20.07		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			4,100.40000	4.10040	4,369,950	20.07		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			5,769.48000	5.76948	5,380,340	20.09		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			4,075.94000	4.07594	4,344,250	20.09		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 02/11/2023 Bond Future	11.57	Put			6.68554000	6.68554	7,049,480	17.70		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			4,059.92000	4.05992	3,755,070	17.68		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,757.04000	6.75704	7,123,590	17.68		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			4,087.82000	4.08782	3,781,660	17.69		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,721.35000	6.72135	7,086,590	17.69		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			4,115.51000	4.11551	3,808,050	17.70		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			6,294.95000	6.29495	5,905,610	18.03		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			5,220.23000	5.22023	5,515,670	18.03		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			6,230.56000	6.23056	5,843,420	18.01		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			5,271.18000	5.27118	5,568,820	18.01		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			6,262.57000	6.26257	5,874,330	18.02		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			5,245.48000	5.24548	5,542,020	18.02		0.00	0	
<b>Total R2044 Option</b>										<b>0.00</b>	<b>0</b>	<b>24,65</b>
<b>Total For R2044</b>										<b>7,534,387.00</b>	<b>98</b>	<b>107,81</b>
R2048 On 02/02/2023 Bond Future			11.62692	80.56840	11.52596	81.22321		18.67		161,136.80	2	247,61
R2048 On 04/05/2023 Bond Future			11.73668	77.68998	11.63196	78.35814		20.40		0.00	0	10,94
R2048 On 03/08/2023 Bond Future			11.84223	79.24966	11.73359	79.93182		19.44		0.00	0	
R2048 On 02/11/2023 Bond Future			11.93932	76.49448	11.82677	77.19119		18.13		0.00	0	13,00
R2048 On 01/02/2024 Bond Future			12.05265	78.06756	11.93592	78.77808		16.80		0.00	0	
<b>Total R2048 Future</b>										<b>161,136.80</b>	<b>2</b>	<b>271,61</b>
R2048 On 02/02/2023 Bond Future	10.40	Call			206.64000	0.20664	150,480	17.10		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Put			8,224.58000	8.22458	8,823,230	17.10		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Call			944.43000	0.94443	758,190	17.77		0.00	0	2,90
R2048 On 02/02/2023 Bond Future	11.00	Put			4,519.86000	4.51986	4,988,430	17.77		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			1,069.24000	1.06924	865,680	17.87		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			4,174.10000	4.17410	4,622,430	17.89		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			1,113.11000	1.11311	903,690	17.91		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			4,126.33000	4.12633	4,571,720	17.91		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			1,157.96000	1.15796	942,640	17.94		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Put			4,031.68000	4.03168	4,471,170	17.94		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			4,222.38000	4.22238	4,673,630	17.87		0.00	0	
R2048 On 02/02/2023 Bond Future	11.60	Call			2,635.17000	2.63517	2,270,120	18.87		0.00	0	2,90
R2048 On 02/02/2023 Bond Future	11.60	Put			2,154.00000	2.15400	2,443,760	18.87		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Call			3,005.20000	3.00520	2,612,340	19.06		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Put			1,882.46000	1.88246	2,144,410	19.06		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			1,090.98000	1.09098	884,500	17.89		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			3,074.05000	3.07405	2,770,700	19.73		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			4,992.27000	4.99227	5,357,080	19.73		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			3,104.06000	3.10406	2,798,870	19.75		0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048 On 04/05/2023 Bond Future	11.35	Put			4,955.19000	4.95519	5,318,160	19.75		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,044.38000	3.04438	2,742,880	19.72		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			5,029.78000	5.02978	5,396,440	19.72		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			6,271.61000	6.27161	5,857,510	19.97		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			4,013.23000	4.01323	4,281,290	19.97		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			6,307.95000	6.30795	5,892,600	19.98		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			3,989.60000	3.98960	4,256,410	19.98		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			6,235.57000	6.23557	5,822,730	19.95		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			4,037.25000	4.03725	4,306,570	19.95		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			4,159.53000	4.15953	3,835,200	17.54		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			6,379.10000	6.37910	6,751,480	17.54		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			4,188.16000	4.18816	3,862,420	17.54		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			6,342.13000	6.34213	6,713,100	17.54		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			4,130.99000	4.13099	3,808,080	17.53		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,416.25000	6.41625	6,790,050	17.53		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			6,339.96000	6.33996	5,933,650	16.98		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			5,045.88000	5.04588	5,350,090	16.98		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			6,373.73000	6.37373	5,966,230	16.99		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			5,020.16000	5.02016	5,323,180	16.99		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			6,306.25000	6.30625	5,901,120	16.97		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			5,071.74000	5.07174	5,377,130	16.97		0.00	0	
<b>Total R2048 Option</b>										<b>0.00</b>	<b>0</b>	<b>5,80</b>
<b>Total For R2048</b>										<b>161,136.80</b>	<b>2</b>	<b>277,41</b>
R209 On 02/02/2023 Bond Future			11.54899	66.82152	11.46354	67.24383		17.10		0.00	0	25,76
R209 On 04/05/2023 Bond Future			11.66720	64.98095	11.57855	65.41199		18.52		0.00	0	2,60
R209 On 03/08/2023 Bond Future			11.77608	66.31717	11.68419	66.75727		17.63		0.00	0	
R209 On 02/11/2023 Bond Future			11.88360	64.56102	11.78833	65.01050		16.20		0.00	0	
R209 On 01/02/2024 Bond Future			12.00918	65.85743	11.91039	66.31582		14.95		0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>28,40</b>
R209 On 02/02/2023 Bond Future	10.78	Call			506.49000	0.50649	410,900	16.00		0.00	0	
R209 On 02/02/2023 Bond Future	10.78	Put			4,028.32000	4.02832	4,355,040	16.00		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Call			518.15000	0.51815	420,910	16.01		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Put			3,986.55000	3.98655	4,311,620	16.01		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Call			529.98000	0.52998	431,090	16.03		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Put			3,945.02000	3.94502	4,268,440	16.03		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Call			5,757.52000	5.75752	5,438,450	19.75		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Put			1,467.70000	1.46770	1,579,670	19.75		0.00	0	8,50
R209 On 04/05/2023 Bond Future	11.10	Call			1,922.57000	1.92257	1,747,810	17.62		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Put			4,320.64000	4.32064	4,576,920	17.62		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209	On	04/05/2023	Bond Future	11.11	Call		1,942.51000	1.94251	1,766,560	17.63		0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		4,644.35000	4.64435	4,912,450	17.51		0.00	0	6,21
R209	On	04/05/2023	Bond Future	11.09	Call		1,902.74000	1.90274	1,729,160	17.60		0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,352.24000	4.35224	4,609,700	17.60		0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,289.22000	4.28922	4,544,310	17.63		0.00	0	
R209	On	04/05/2023	Bond Future	11.50	Call		2,820.91000	2.82091	2,599,050	18.13		0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.50	Put		3,206.23000	3.20623	3,415,410	18.13		0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		513.20000	0.51320	447,840	17.20		0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put		8,911.23000	8.91123	9,276,910	17.20		0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		1,729.57000	1.72957	1,566,630	17.51		0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,474.13000	4.47413	4,214,460	17.90		0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,212.48000	3.21248	3,392,910	17.90		0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,419.52000	4.41952	4,161,560	17.88		0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,251.59000	3.25159	3,433,730	17.88		0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,446.69000	4.44669	4,187,880	17.89		0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,231.87000	3.23187	3,413,160	17.89		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,922.31000	2.92231	2,721,710	15.57		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,047.93000	5.04793	5,296,810	15.57		0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,880.83000	2.88083	2,682,070	15.56		0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,105.74000	5.10574	5,356,460	15.56		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,901.53000	2.90153	2,701,850	15.57		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,076.77000	5.07677	5,326,570	15.57		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,738.42000	3.73842	3,933,660	15.10		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		4,744.85000	4.74485	4,483,260	15.08		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,777.65000	3.77765	3,974,450	15.08		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		4,770.96000	4.77096	4,508,600	15.09		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,758.12000	3.75812	3,954,150	15.09		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		4,796.84000	4.79684	4,533,690	15.10		0.00	0	
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>16,21</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>44,61</b>
R210	On	02/02/2023	Bond Future			221.89206	221.89206	220.03334	220.03334			0.00	0	31
R210	On	04/05/2023	Bond Future			223.21474	223.21474	221.32090	221.32090			0.00	0	
R210	On	03/08/2023	Bond Future			227.85387	227.85387	225.92148	225.92148			0.00	0	
R210	On	02/11/2023	Bond Future			229.52796	229.52796	227.55703	227.55703			0.00	0	
R210	On	01/02/2024	Bond Future			234.19286	234.19286	232.18143	232.18143			0.00	0	
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>37</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>37</b>
R213	On	02/02/2023	Bond Future			10.90514	82.49427	10.86567	82.67405		11.49	218,197,344.15	2,645	36,34
R213	On	04/05/2023	Bond Future			11.03199	80.56078	10.99062	80.74459		13.10	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R213	On	03/08/2023			11.14981	82.21683	11.10645	82.40471		12.39		0.00	0	
R213	On	02/11/2023			11.27157	80.39303	11.22611	80.58502		11.05		0.00	0	
R213	On	01/02/2024			11.42500	82.00814	11.37731	82.20382		10.22		0.00	0	
<b>Total R213 Future</b>											<b>218,197,344.15</b>	<b>2,645</b>	<b>36,34</b>	
R213	On	02/02/2023	9.16	Call			3.91000	0.00391	2,930	9.21		0.00	0	47
R213	On	02/02/2023	9.16	Put			8,293.30000	8.29330	8,472,100	9.21		0.00	0	
R213	On	02/02/2023	10.01	Call			139.80000	0.13980	118,510	9.32		0.00	0	
R213	On	02/02/2023	12.20	Put			188.60000	0.18860	198,220	14.01		0.00	0	97
R213	On	02/02/2023	10.35	Put			2,846.96000	2.84696	2,976,530	10.04		0.00	0	47
R213	On	02/02/2023	10.21	Call			292.03000	0.29203	255,010	9.74		0.00	0	
R213	On	02/02/2023	10.21	Put			3,355.92000	3.35592	3,498,680	9.74		0.00	0	
R213	On	02/02/2023	10.43	Call			560.61000	0.56061	502,350	10.20		0.00	0	97
R213	On	02/02/2023	10.43	Put			2,579.97000	2.57997	2,701,490	10.20		0.00	0	
R213	On	02/02/2023	12.20	Call			5,988.41000	5.98841	5,818,250	14.01		0.00	0	
R213	On	02/02/2023	10.01	Put			4,168.03000	4.16803	4,326,520	9.32		0.00	0	47
R213	On	02/02/2023	10.22	Call			301.81000	0.30181	263,900	9.76		0.00	0	
R213	On	02/02/2023	10.22	Put			3,317.85000	3.31785	3,459,720	9.76		0.00	0	
R213	On	02/02/2023	10.23	Call			311.80000	0.31180	272,990	9.78		0.00	0	
R213	On	02/02/2023	10.23	Put			3,280.03000	3.28003	3,421,000	9.78		0.00	0	
R213	On	02/02/2023	10.35	Call			449.72000	0.44972	399,510	10.04		0.00	0	
R213	On	04/05/2023	10.73	Call			2,064.93000	2.06493	1,975,520	12.67		0.00	0	
R213	On	04/05/2023	10.73	Put			3,235.45000	3.23545	3,329,850	12.67		0.00	0	
R213	On	04/05/2023	10.74	Call			2,084.53000	2.08453	1,994,600	12.68		0.00	0	
R213	On	04/05/2023	10.74	Put			3,209.74000	3.20974	3,303,620	12.68		0.00	0	
R213	On	04/05/2023	10.75	Call			2,104.24000	2.10424	2,013,790	12.68		0.00	0	
R213	On	04/05/2023	10.75	Put			3,184.16000	3.18416	3,277,520	12.68		0.00	0	
R213	On	03/08/2023	11.63	Put			2,342.04000	2.34204	2,406,530	12.76		0.00	0	
R213	On	03/08/2023	11.61	Call			4,519.44000	4.51944	4,396,750	12.74		0.00	0	
R213	On	03/08/2023	11.61	Put			2,371.89000	2.37189	2,437,080	12.74		0.00	0	
R213	On	03/08/2023	11.62	Call			4,546.37000	4.54637	4,423,330	12.75		0.00	0	
R213	On	03/08/2023	11.62	Put			2,356.92000	2.35692	2,421,760	12.75		0.00	0	
R213	On	03/08/2023	11.63	Call			4,573.35000	4.57335	4,449,960	12.76		0.00	0	
R213	On	02/11/2023	11.13	Call			3,092.38000	3.09238	2,992,160	10.76		0.00	0	
R213	On	02/11/2023	11.13	Put			3,500.24000	3.50024	3,592,010	10.76		0.00	0	
R213	On	02/11/2023	11.11	Call			3,048.78000	3.04878	2,949,370	10.75		0.00	0	
R213	On	02/11/2023	11.11	Put			3,541.85000	3.54185	3,634,430	10.75		0.00	0	
R213	On	02/11/2023	11.12	Call			3,070.39000	3.07039	2,970,570	10.76		0.00	0	
R213	On	02/11/2023	11.12	Put			3,520.84000	3.52084	3,613,010	10.76		0.00	0	
R213	On	01/02/2024	11.71	Put			2,992.06000	2.99206	3,070,590	10.41		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	01/02/2024	Bond Future	11.72	Call		4,369.27000	4.36927	4,251,790	10.41	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		2,976.58000	2.97658	3,054,780	10.41	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		4,319.88000	4.31988	4,203,070	10.40	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		3,007.62000	3.00762	3,086,490	10.40	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		4,344.55000	4.34455	4,227,400	10.41	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,25</b>
<b>Total For R213</b>											<b>218,197,344.15</b>	<b>2,645</b>	<b>39,55</b>
R214	On	02/02/2023	Bond Future			11.65586	64.34799	11.54993	64.89654	18.67	5,984,363.07	93	71,03
R214	On	04/05/2023	Bond Future			11.76367	62.31218	11.65402	62.87190	20.34	0.00	0	
R214	On	03/08/2023	Bond Future			11.86412	63.59323	11.75063	64.16471	19.40	0.00	0	
R214	On	02/11/2023	Bond Future			11.96529	61.63148	11.84786	62.21505	18.43	0.00	0	
R214	On	01/02/2024	Bond Future			12.08576	62.86925	11.96408	63.46444	17.08	0.00	0	
<b>Total R214 Future</b>											<b>5,984,363.07</b>	<b>93</b>	<b>71,03</b>
R214	On	02/02/2023	Bond Future		Call			0.00000	0.00000	0,000	17.12	0	
R214	On	02/02/2023	Bond Future		Put		35,103.46000	35.10346	35,652,010	17.12	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Call		120.37000	0.12037	84,850	17.11	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Put		7,210.78000	7.21078	7,723,810	17.11	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put		1,311.63000	1.31163	1,515,030	18.77	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		839.21000	0.83921	670,430	17.56	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,311.85000	3.31185	3,691,620	17.56	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		856.08000	0.85608	684,870	17.57	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Put		1,733.36000	1.73336	1,983,850	18.39	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call		696.75000	0.69675	549,340	17.44	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Put		3,671.14000	3.67114	4,072,280	17.44	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		806.03000	0.80603	642,080	17.53	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Put		4,097.62000	4.09762	4,521,200	17.30	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		2,594.45000	2.59445	2,249,300	18.77	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Call		558.62000	0.55862	433,650	17.30	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.07	Put		3,389.65000	3.38965	3,774,250	17.53	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		822.56000	0.82256	656,190	17.54	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,350.66000	3.35066	3,732,840	17.54	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put		3,273.34000	3.27334	3,650,680	17.57	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Call		1,993.59000	1.99359	1,695,530	18.39	0.00	0	2,30
R214	On	04/05/2023	Bond Future	11.38	Put		3,943.18000	3.94318	4,246,680	19.73	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,461.21000	2.46121	2,208,050	19.70	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,002.15000	4.00215	4,308,710	19.70	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,485.10000	2.48510	2,230,410	19.72	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		3,972.65000	3.97265	4,277,680	19.72	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,508.95000	2.50895	2,252,730	19.73	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	03/08/2023	Bond Future	12.16	Call		5,159.21000	5.15921	4,808,360	20.02	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,136.34000	3.13634	3,356,970	20.02	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,100.52000	5.10052	4,751,750	19.99	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,174.04000	3.17404	3,396,750	19.99	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,129.74000	5.12974	4,779,930	20.00	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,155.03000	3.15503	3,376,700	20.00	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,329.94000	5.32994	5,645,520	17.82	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,361.67000	3.36167	3,092,520	17.83	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,299.96000	5.29996	5,614,380	17.83	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,316.53000	3.31653	3,049,700	17.81	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,360.06000	5.36006	5,676,800	17.81	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,339.06000	3.33906	3,071,070	17.82	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,114.45000	5.11445	4,777,110	17.26	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		4,208.69000	4.20869	4,466,540	17.26	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		5,141.48000	5.14148	4,803,150	17.27	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		4,187.59000	4.18759	4,444,450	17.27	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		5,087.47000	5.08747	4,751,110	17.25	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		4,229.89000	4.22989	4,488,720	17.25	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	<b>4,60</b>
<b>Total For R214</b>											<b>5,984,363.07</b>	<b>93</b>	<b>75,63</b>
<b>Total for Bond</b>											<b>574,831,240.76</b>	<b>6,360</b>	<b>1,563,88</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>											<b>0.00</b>	<b>0</b>	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>											<b>0.00</b>	<b>0</b>	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>											<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>											<b>0.00</b>	<b>0</b>	
ES33A	On	15/09/2033	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	Opt Intere
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 02/02/2023 GOVI			840.18500	840.18500	843.95600	843.95600				0.00	0	84
GOVI On 04/05/2023 GOVI			856.66900	856.66900	860.51900	860.51900				0.00	0	
GOVI On 03/08/2023 GOVI			874.26800	874.26800	878.20000	878.20000				0.00	0	
GOVI On 02/11/2023 GOVI			892.66000	892.66000	896.67600	896.67600				0.00	0	
GOVI On 01/02/2024 GOVI			910.62100	910.62100	914.71700	914.71700				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>84</b>
GOVI On 02/02/2023 GOVI	850.82	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			68,640.00000	6.86400	106,350,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			68,740.00000	6.87400	106,450,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			68,840.00000	6.88400	106,550,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			76,490.00000	7.64900	37,990,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			76,390.00000	7.63900	37,890,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Call			76,590.00000	7.65900	38,090,000			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	Opt Interr
GOVI	On	03/08/2023	GOVI	837.21	Call			409,900.00000	40.99000	370,580,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			409,800.00000	40.98000	370,480,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			409,700.00000	40.97000	370,380,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			108,760.00000	10.87600	68,600,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			108,660.00000	10.86600	68,500,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			108,560.00000	10.85600	68,400,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			347,270.00000	34.72700	306,310,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			347,170.00000	34.71700	306,210,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call			347,370.00000	34.73700	306,410,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>0.00</b>	<b>0</b>	<b>84</b>
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>84</b>
AL37	On	02/02/2023	Index Future			850.72200	850.72200	852.14400	852.14400			0.00	0	
AL37	On	04/05/2023	Index Future			867.41200	867.41200	868.86700	868.86700			0.00	0	
AL37	On	03/08/2023	Index Future			885.23200	885.23200	886.72000	886.72000			0.00	0	
AL37	On	02/11/2023	Index Future			903.85500	903.85500	905.37500	905.37500			0.00	0	
AL37	On	01/02/2024	Index Future			922.04100	922.04100	923.59100	923.59100			0.00	0	
<b>Total AL37 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>												<b>0.00</b>	<b>0</b>	
AL7T	On	02/02/2023	Index Future			975.14800	975.14800	977.50900	977.50900			0.00	0	
AL7T	On	04/05/2023	Index Future			994.27900	994.27900	996.69300	996.69300			0.00	0	
AL7T	On	03/08/2023	Index Future			1,014.70500	1,014.70500	1,017.17300	1,017.17300			0.00	0	
AL7T	On	02/11/2023	Index Future			1,036.05200	1,036.05200	1,038.57200	1,038.57200			0.00	0	
AL7T	On	01/02/2024	Index Future			1,056.89800	1,056.89800	1,059.46800	1,059.46800			0.00	0	
<b>Total AL7T Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>												<b>0.00</b>	<b>0</b>	
ALBI	On	02/02/2023	Index Future			852.22300	852.22300	856.10400	856.10400			0.00	0	1
ALBI	On	04/05/2023	Index Future			868.94300	868.94300	872.90500	872.90500			0.00	0	
ALBI	On	03/08/2023	Index Future			886.79500	886.79500	890.84100	890.84100			0.00	0	
ALBI	On	02/11/2023	Index Future			905.45000	905.45000	909.58300	909.58300			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	01/02/2024	Index Future			923.66900	923.66900	927.88300	927.88300			0.00	0	
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>11</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>11</b>
IGOV	On	02/02/2023	Index Future			315.42200	315.42200	312.78600	312.78600			0.00	0	61
IGOV	On	04/05/2023	Index Future			321.68700	321.68700	319.00100	319.00100			0.00	0	
IGOV	On	03/08/2023	Index Future			328.37100	328.37100	325.63000	325.63000			0.00	0	
IGOV	On	02/11/2023	Index Future			335.35200	335.35200	332.55400	332.55400			0.00	0	
IGOV	On	01/02/2024	Index Future			342.17200	342.17200	339.31600	339.31600			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>61</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>61</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>71</b>
JIBAR F	On	21/12/2022	Jibar Future			7.23500	92.76500	7.23500	92.76500			0.00	0	61
JIBAR F	On	18/01/2023	Jibar Future			7.28500	92.71500	7.27500	92.72500			0.00	0	
JIBAR F	On	15/02/2023	Jibar Future			7.72000	92.28000	7.68000	92.32000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			7.74500	92.25500	7.70500	92.29500			0.00	0	
JIBAR F	On	19/04/2023	Jibar Future			7.88000	92.12000	7.85000	92.15000			0.00	0	
JIBAR F	On	17/05/2023	Jibar Future			7.90000	92.10000	7.87000	92.13000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			7.94000	92.06000	7.92000	92.08000			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			7.94500	92.05500	7.91500	92.08500			0.00	0	71
JIBAR F	On	20/12/2023	Jibar Future			7.92500	92.07500	7.88500	92.11500			0.00	0	21
JIBAR F	On	20/03/2024	Jibar Future			7.90000	92.10000	7.86000	92.14000			0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			7.89000	92.11000	7.84000	92.16000			0.00	0	
JIBAR F	On	18/09/2024	Jibar Future			7.88500	92.11500	7.84500	92.15500			0.00	0	
<b>Total Jibar Future</b>												<b>0.00</b>	<b>0</b>	<b>41</b>
<b>Total For JIBAR FUTURE</b>												<b>0.00</b>	<b>0</b>	<b>41</b>
<b>Total for Jibar</b>												<b>0.00</b>	<b>0</b>	<b>41</b>
<b>Total for Derivatives :</b>											<b>574,831,240.76</b>	<b>6,360</b>	<b>1,565,91</b>	
ABCPI3	On	07/12/2023	Spot Bond			5.14000	321.30596	5.14000	321.25137			0.00	0	
<b>Total ABCPI3 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>												<b>0.00</b>	<b>0</b>	
ABF001	On	13/09/2026	Spot Bond					0.00000	99.99981			0.00	0	
<b>Total ABF001 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>												<b>0.00</b>	<b>0</b>	
ABF003	On	18/07/2024	Spot Bond					0.00000	101.65892			0.00	0	
<b>Total ABF003 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>												<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF004 On 30/06/2026 Spot Bond			9.91000	103.63243	9.91000	103.60504				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 30/06/2031 Spot Bond			12.04000	90.08442	12.04000	90.05565				0.00	0	
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.34032				0.00	0	
<b>Total ABF006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF006</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.30676				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.85615				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.36155				0.00	160,000,000	250,000,000
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>250,000,000</b>
<b>Total For ABFN18</b>										<b>0.00</b>	<b>160,000,000</b>	<b>250,000,000</b>
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.46423				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.76542				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.16665				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.74794				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN28 On 29/08/2023 Spot Bond					0.00000	100.59274				0.00	140,000,000	70,000,000
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.02404				0.00	4,000,000,000	13,800,000,000
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>13,800,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN29</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>13,800,000,000</b>
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.20305				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.91048				0.00	100,000,000	50,000,000
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.99197				0.00	140,000,000	3,970,000,000
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>3,970,000,000</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>140,000,000</b>	<b>3,970,000,000</b>
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.17695				0.00	140,000,000	70,000,000
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.27004				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.71333				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.15805				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.92858				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.51890				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.20879				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.22512				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.66523				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.29593				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.30740				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.44733				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2026 Spot Bond					0.00000	101.36676				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.65887				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2031 Spot Bond					0.00000	101.44875				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.51560				0.00	140,000,000	70,000,000
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For ABFN53</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.52965				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.54141				0.00	0	
<b>Total ABFN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN55</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 08/11/2027 Spot Bond					0.00000	100.01972				0.00	0	
<b>Total ABFN56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN56</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/11/2025 Spot Bond					0.00000	100.51800				0.00	0	
<b>Total ABFN57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN57</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 14/11/2027 Spot Bond					0.00000	100.53753				0.00	0	
<b>Total ABFN58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN58</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 28/11/2025 Spot Bond					0.00000	100.34358				0.00	0	
<b>Total ABFN59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN59</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.64120				0.00	0	
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN01</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.75466				0.00	460,000,000	230,000,000
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>460,000,000</b>	<b>230,000,000</b>
<b>Total For ABGN02</b>										<b>0.00</b>	<b>460,000,000</b>	<b>230,000,000</b>
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.71781				0.00	0	
<b>Total ABGN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN03</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.41728				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	103.42328				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.18073				0.00	0	
<b>Total ABJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.80863				0.00	0	
<b>Total ABJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ04</b>										<b>0.00</b>	<b>0</b>	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.89152				0.00	0	
<b>Total ABJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ05</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			8.17500	8.17500	8.17500	157.63530				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	58.14507	100.00000	58.01319				0.00	0	
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			3.90500	3.90500	3.90500	164.34307				0.00	0	
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			4.89500	4.89500	4.89500	209.60611				0.00	0	
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			5.34000	5.34000	5.34000	228.88177				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			8.84000	8.84000	8.84000	101.97332				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			8.82500	8.82500	8.82500	105.34481				0.00	0	
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			9.24000	103.81855	9.24000	103.79264				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			9.23500	106.37895	9.23500	106.35242				0.00	0	
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			7.81000	103.63532	7.81000	103.61339				0.00	0	
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			9.50000	100.09842	9.50000	100.07276				0.00	0	160,000,00
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	15.25513	100.00000	15.22099				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABS12 On 07/12/2023 Spot Bond			4.79000	322.36929	4.79000	322.31754				0.00	0	
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS12</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			11.70000	11.70000	11.70000	103.53342				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.81836				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.82213				0.00	0	
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.81971				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.81971				0.00	0	
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL203 On 30/01/2023 Spot Bond					0.00000	191.78693				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL204 On 14/02/2023 Spot Bond					0.00000	193.96637				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.82887				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.45209				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.58019				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.23406				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.42862				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL03 On 17/05/2025 Spot Bond					0.00000	101.45016				0.00	0	150,000,00
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.60751				0.00	0	
<b>Total AGLG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGLG01</b>										<b>0.00</b>	<b>0</b>	
AGRIA1 On 28/10/2025 Spot Bond					0.00000	100.49000				0.00	0	
<b>Total AGRIA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGRIA1</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.19126				0.00	0	13,050,000,00
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,050,000,00</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	<b>13,050,000,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	104.17332				0.00	0	
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.37876				0.00	0	150,000,00
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
AGT04 On 27/10/2025 Spot Bond					0.00000	105.25525				0.00	0	20,200,000,00
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,200,000,00</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	<b>20,200,000,00</b>
AGT05 On 16/11/2027 Spot Bond					0.00000	100.67225				0.00	0	
<b>Total AGT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT05</b>										<b>0.00</b>	<b>0</b>	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.15708				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.18735				0.00	0	
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	
AH2A3 On 18/07/2026 Spot Bond			9.12500	98.92115	9.12500	98.89718				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.23299				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.38503				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.57486				0.00	0	
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</b>	
AHF2O On 18/04/2023 Spot Bond					0.00000	101.07714				0.00	0	
<b>Total AHF2O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.40119				0.00	326,800,000	106,700,000
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>326,800,000</b>	<b>106,700,000</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>326,800,000</b>	<b>106,700,000</b>
AHF5A On 21/08/2023 Spot Bond			9.36500	103.37903	9.36500	103.35332			97,770,600,000,000.00	10,440,000,000	2,610,000,000	
<b>Total AHF5A3 SPOT</b>									<b>17,770,600,000,000.00</b>	<b>10,440,000,000</b>	<b>2,610,000,000</b>	
<b>Total For AHF5A3</b>									<b>17,770,600,000,000.00</b>	<b>10,440,000,000</b>	<b>2,610,000,000</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.54566				0.00	0	
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.41906				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.44286				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.86921				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.86654				0.00	191,693,600	95,846,800
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>191,693,600</b>	<b>95,846,800</b>
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>191,693,600</b>	<b>95,846,800</b>
AHF6A On 21/08/2024 Spot Bond					0.00000	100.38026				0.00	0	
<b>Total AHF6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A3</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.41894				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.44272				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.60868				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.51301				0.00	311,522,000	155,761,00
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>311,522,000</b>	<b>155,761,00</b>
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>311,522,000</b>	<b>155,761,00</b>
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.58380				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.43083				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.42191				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.45460				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.44331				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.05627				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.62638				0.00	0	
<b>Total AHF7D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			8.23000	102.66850	8.23000	102.64605				0.00	0	660,000,00
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>660,000,00</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>660,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR04 On 29/05/2024 Spot Bond			10.08000	99.27442	10.08000	99.24744				0.00	0	
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			12.27500	89.49157	12.27500	89.46212				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.56991				0.00	0	
<b>Total AIRF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF02</b>										<b>0.00</b>	<b>0</b>	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.59313				0.00	0	
<b>Total AIRF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF03</b>										<b>0.00</b>	<b>0</b>	
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.22444				0.00	0	
<b>Total AIRF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF04</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			7.07500	188.15044	7.07500	188.10876				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	101.80906				0.00	0	
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	101.09301				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	99.74632				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.87238				0.00	0	
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
APF18 On 22/08/2025 Spot Bond					0.00000	100.45425				0.00	0	
<b>Total APF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF18</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			5.69000	243.06628	5.69000	243.02140				0.00	0	
<b>Total ASN02 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03: On 07/12/2033 Spot Bond			6.30000	210.51675	6.30000	210.47448				0.00	0	
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 31/03/2028 Spot Bond			5.76500	201.07294	5.76500	201.03540				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 31/01/2038 Spot Bond			5.70000	112.25129	5.70000	112.23072				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 24/08/2025 Spot Bond					0.00000	103.49197				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN26: On 20/06/2023 Spot Bond					0.00000	99.81045				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27: On 20/06/2023 Spot Bond					0.00000	99.83608				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.56013				0.00	0	
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.42833				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.41787				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28: On 13/09/2025 Spot Bond					0.00000	99.99963				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.79193				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30: On 20/12/2023 Spot Bond					0.00000	99.82999				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN310 On 20/12/2023 Spot Bond					0.00000	100.26611				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN310 On 31/03/2029 Spot Bond			5.52500	5.52500	5.52500	110.15855				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN318 On 28/02/2033 Spot Bond			5.89500	5.89500	5.89500	101.26647				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN320 On 20/06/2024 Spot Bond					0.00000	99.95924				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN327 On 20/06/2024 Spot Bond					0.00000	99.96029				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN330 On 09/05/2024 Spot Bond					0.00000	100.71333				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.41571				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN335 On 31/01/2038 Spot Bond			5.81000	110.81219	5.81000	110.79157				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN337 On 20/06/2024 Spot Bond					0.00000	99.82806				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN341 On 20/06/2024 Spot Bond					0.00000	99.20927				0.00	0	16,300.00
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,300.00</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>16,300.00</b>
ASN350 On 20/06/2024 Spot Bond					0.00000	99.95586				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35: On 20/06/2024 Spot Bond					0.00000	99.83275				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.83275				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.32622				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	99.96383				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.98054				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.37750				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.68924				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2023 Spot Bond					0.00000	99.95248				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2023 Spot Bond					0.00000	99.95248				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2022 Spot Bond					0.00000	99.82551				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.14372				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 17/12/2025 Spot Bond					0.00000	99.85828				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40: On 20/12/2024 Spot Bond					0.00000	99.83458				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.81581				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 05/12/2023 Spot Bond					0.00000	100.19581				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 20/12/2024 Spot Bond					0.00000	102.59575				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44: On 22/06/2023 Spot Bond					0.00000	99.79570				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 23/06/2025 Spot Bond					0.00000	99.79142				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 20/03/2023 Spot Bond					0.00000	99.98343				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 21/12/2026 Spot Bond					0.00000	99.79883				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.16750				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.17525				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 31/01/2023 Spot Bond			9.82500	9.82500	9.82500	103.33454				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/08/2024 Spot Bond			11.16500	11.16500	11.16500	102.70129				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/07/2023 Spot Bond					0.00000	100.83166				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/07/2023 Spot Bond					0.00000	100.93377				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 17/08/2025 Spot Bond					0.00000	100.43041				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 20/06/2025 Spot Bond					0.00000	99.91936				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 25/08/2025 Spot Bond					0.00000	116.51300				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 28/02/2025 Spot Bond			10.95000	10.95000	10.95000	102.40516				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 01/09/2025 Spot Bond					0.00000	100.38630				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49( On 15/09/2025 Spot Bond					0.00000	99.97790				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49( On 15/09/2025 Spot Bond					0.00000	99.97790				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50( On 28/09/2025 Spot Bond					0.00000	99.83469				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN50( On 21/12/2026 Spot Bond			10.52000	94.95280	10.52000	94.92620				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50( On 21/12/2026 Spot Bond			9.70000	94.88598	9.70000	94.86143				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51( On 21/12/2026 Spot Bond			10.25000	93.74362	10.25000	93.71802				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51( On 21/12/2026 Spot Bond			10.25000	93.74362	10.25000	93.71802				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN52( On 31/07/2024 Spot Bond			8.82500	103.75330	8.82500	103.72896				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52( On 31/07/2024 Spot Bond			10.77500	104.45702	10.77500	104.42723				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53( On 31/07/2024 Spot Bond			10.72500	104.43899	10.72500	104.40935				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53( On 31/01/2024 Spot Bond			10.22500	104.14182	10.22500	104.11360				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53( On 31/01/2024 Spot Bond			10.22500	104.14182	10.22500	104.11360				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54( On 02/04/2026 Spot Bond					0.00000	101.72299				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN54( On 31/01/2030 Spot Bond					0.00000	100.90796				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54( On 31/07/2023 Spot Bond			10.86000	103.73585	10.86000	103.70604				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.95000	102.08384	10.95000	103.31472				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.81000	103.60216	10.81000	103.57252				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.05954				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.12272				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.20288				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.94957				0.00	0	
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 20/12/2022 Spot Bond					0.00000	99.83843				0.00	0	
<b>Total ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2023 Spot Bond					0.00000	99.95439				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 18/03/2024 Spot Bond					0.00000	94.43239				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 31/01/2023 Spot Bond			9.65000	103.29909	9.65000	103.27213				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 11/04/2023 Spot Bond					0.00000	101.35767				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 17/04/2023 Spot Bond					0.00000	101.25277				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.98920				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 23/04/2026 Spot Bond					0.00000	101.07886				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.42941				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 31/01/2030 Spot Bond					0.00000	99.96570				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 31/01/2030 Spot Bond					0.00000	101.05343				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 31/03/2023 Spot Bond					0.00000	102.01960				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 06/05/2024 Spot Bond					0.00000	93.77659				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 21/12/2026 Spot Bond					0.00000	99.80119				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 28/02/2024 Spot Bond					0.00000	100.46438				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 11/05/2023 Spot Bond					0.00000	100.80196				0.00	0	
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	
ASN62 On 21/12/2026 Spot Bond					0.00000	99.80827				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN62: On 28/02/2024 Spot Bond					0.00000	100.38542				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.65135				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	99.81776				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	99.80504				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.22164				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.96562				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.02599				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.40145				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.91995				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.38481				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.45281				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond					0.00000	102.69715				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.77590				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.81087				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.80523				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.38587				0.00	0	
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 22/06/2026 Spot Bond					0.00000	94.91103				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.91188				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.89922				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.01070				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.22880				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.01041				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.82406				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.82312				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.25823				0.00	160,000,000	80,000,00
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,00</b>
<b>Total For ASN703</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,00</b>
ASN70: On 09/11/2026 Spot Bond					0.00000	100.72783				0.00	0	
<b>Total ASN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.89948				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.48240				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.94012				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	99.93942				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.54407				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.02480				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.21091				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.98391				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.36080				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN73: On 31/03/2026 Spot Bond					0.00000	101.93431				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	99.82878				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	99.82689				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.86433				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.94286				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN76: On 21/12/2026 Spot Bond					0.00000	99.76328				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN77: On 21/12/2026 Spot Bond					0.00000	99.77290				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 21/12/2026 Spot Bond			9.95384	9.95384	9.95384	101.55077				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 15/03/2025 Spot Bond					0.00000	99.93958				0.00	0	
<b>Total ASN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN791</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 31/01/2024 Spot Bond			10.37500	10.37500	10.37500	103.53389				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.04183				0.00	0	
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.93706				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.93824				0.00	0	
<b>Total ASN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN806</b>										<b>0.00</b>	<b>0</b>	
ASN806 On 15/03/2023 Spot Bond					0.00000	99.23410				0.00	0	
<b>Total ASN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN807</b>										<b>0.00</b>	<b>0</b>	
ASN807 On 21/12/2026 Spot Bond					0.00000	99.81837				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN808</b>										<b>0.00</b>	<b>0</b>	
ASN808 On 06/04/2025 Spot Bond					0.00000	101.72045				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN818 On 02/04/2026 Spot Bond					0.00000	101.62424				0.00	0	
<b>Total ASN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN820</b>										<b>0.00</b>	<b>0</b>	
ASN820 On 08/04/2025 Spot Bond					0.00000	101.33167				0.00	180,000,000	90,000,000
<b>Total ASN821 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
<b>Total For ASN821</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
ASN821 On 08/04/2025 Spot Bond					0.00000	101.83709				0.00	180,000,000	90,000,000
<b>Total ASN822 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
<b>Total For ASN822</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
ASN822 On 31/01/2037 Spot Bond					0.00000	99.61836				0.00	0	
<b>Total ASN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN823</b>										<b>0.00</b>	<b>0</b>	
ASN823 On 08/04/2025 Spot Bond					0.00000	101.39446				0.00	0	
<b>Total ASN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN824</b>										<b>0.00</b>	<b>0</b>	
ASN824 On 08/04/2025 Spot Bond					0.00000	101.63153				0.00	0	
<b>Total ASN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN825</b>										<b>0.00</b>	<b>0</b>	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.62804				0.00	0	
<b>Total ASN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN826</b>										<b>0.00</b>	<b>0</b>	
ASN826 On 14/04/2027 Spot Bond					0.00000	101.51396				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN831</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.34269				0.00	0	
<b>Total ASN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN832</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.34269				0.00	0	
<b>Total ASN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN833</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.04196				0.00	0	
<b>Total ASN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN834</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 20/06/2026 Spot Bond					0.00000	99.88833				0.00	0	
<b>Total ASN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN837</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.13313				0.00	0	
<b>Total ASN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN838</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.12593				0.00	0	
<b>Total ASN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN839</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 21/04/2027 Spot Bond					0.00000	101.12593				0.00	0	
<b>Total ASN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN840</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 22/04/2027 Spot Bond					0.00000	101.11156				0.00	0	
<b>Total ASN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN841</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 25/04/2042 Spot Bond					0.00000	110.34935				0.00	0	
<b>Total ASN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN842</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN845</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN846</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84: On 26/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN847</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.02714				0.00	0	
<b>Total ASN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN848</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.02131				0.00	0	
<b>Total ASN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN849</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 20/06/2027 Spot Bond					0.00000	99.82887				0.00	0	
<b>Total ASN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN851</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 20/06/2025 Spot Bond					0.00000	99.82525				0.00	0	
<b>Total ASN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN852</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 31/08/2026 Spot Bond					0.00000	100.36087				0.00	0	
<b>Total ASN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN856</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 19/01/2027 Spot Bond					0.00000	101.30794				0.00	0	
<b>Total ASN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN857</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN860</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.93380				0.00	0	
<b>Total ASN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN861</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 25/04/2042 Spot Bond					0.00000	112.28101				0.00	0	
<b>Total ASN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN862</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 31/07/2026 Spot Bond					0.00000	105.13671				0.00	0	
<b>Total ASN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN863</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.09598				0.00	0	
<b>Total ASN864 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN864</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.09598				0.00	0	
<b>Total ASN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN865</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.08481				0.00	0	
<b>Total ASN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN866</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 14/06/2027 Spot Bond					0.00000	99.97588				0.00	0	
<b>Total ASN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN867</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 14/06/2027 Spot Bond					0.00000	99.97588				0.00	0	
<b>Total ASN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN868</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.88380				0.00	0	
<b>Total ASN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN869</b>										<b>0.00</b>	<b>0</b>	
ASN87: On 21/06/2027 Spot Bond					0.00000	99.81089				0.00	0	
<b>Total ASN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN872</b>										<b>0.00</b>	<b>0</b>	
ASN87: On 20/06/2027 Spot Bond					0.00000	99.80443				0.00	0	
<b>Total ASN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN878</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 20/06/2027 Spot Bond					0.00000	99.80631				0.00	0	
<b>Total ASN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN880</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.90032				0.00	0	
<b>Total ASN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN881</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.09996				0.00	0	
<b>Total ASN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN885</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.27490				0.00	0	
<b>Total ASN886 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN886</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.86276				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN887</b>										<b>0.00</b>	<b>0</b>	
ASN887 On 15/09/2028 Spot Bond					0.00000	99.94848				0.00	0	
<b>Total ASN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN888</b>										<b>0.00</b>	<b>0</b>	
ASN888 On 31/01/2024 Spot Bond			11.40000	108.67716	11.40000	104.44501				0.00	0	
<b>Total ASN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN889</b>										<b>0.00</b>	<b>0</b>	
ASN907 On 20/06/2027 Spot Bond					0.00000	99.80819				0.00	0	
<b>Total ASN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN902</b>										<b>0.00</b>	<b>0</b>	
ASN902 On 31/01/2030 Spot Bond					0.00000	100.87884				0.00	0	
<b>Total ASN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN903</b>										<b>0.00</b>	<b>0</b>	
ASN903 On 20/06/2026 Spot Bond					0.00000	99.83066				0.00	0	
<b>Total ASN904 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN904</b>										<b>0.00</b>	<b>0</b>	
ASN913 On 31/07/2027 Spot Bond					0.00000	100.36782				0.00	0	
<b>Total ASN913 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN913</b>										<b>0.00</b>	<b>0</b>	
ASN913 On 31/08/2027 Spot Bond					0.00000	100.37477				0.00	0	
<b>Total ASN915 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN915</b>										<b>0.00</b>	<b>0</b>	
ASN915 On 31/07/2027 Spot Bond					0.00000	100.36782				0.00	0	
<b>Total ASN916 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN916</b>										<b>0.00</b>	<b>0</b>	
ASN916 On 31/07/2027 Spot Bond					0.00000	100.36087				0.00	0	
<b>Total ASN917 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN917</b>										<b>0.00</b>	<b>0</b>	
ASN917 On 31/08/2027 Spot Bond					0.00000	100.36435				0.00	0	
<b>Total ASN918 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN918</b>										<b>0.00</b>	<b>0</b>	
ASN918 On 31/08/2027 Spot Bond					0.00000	100.36956				0.00	0	
<b>Total ASN919 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN919</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN92( On 31/08/2027 Spot Bond					0.00000	100.36435				0.00	0	
<b>Total ASN920 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN920</b>										<b>0.00</b>	<b>0</b>	
ASN92( On 31/08/2027 Spot Bond					0.00000	100.36956				0.00	0	
<b>Total ASN921 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN921</b>										<b>0.00</b>	<b>0</b>	
ASN93( On 20/12/2027 Spot Bond					0.00000	99.79457				0.00	0	
<b>Total ASN930 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN930</b>										<b>0.00</b>	<b>0</b>	
ASN93( On 20/12/2027 Spot Bond					0.00000	99.78877				0.00	0	
<b>Total ASN932 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN932</b>										<b>0.00</b>	<b>0</b>	
ASN93( On 20/12/2025 Spot Bond					0.00000	99.81365				0.00	0	
<b>Total ASN934 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN934</b>										<b>0.00</b>	<b>0</b>	
ASN93( On 06/02/2023 Spot Bond					0.00000	101.27736				0.00	0	
<b>Total ASN935 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN935</b>										<b>0.00</b>	<b>0</b>	
ASN93( On 20/12/2027 Spot Bond					0.00000	99.71595				0.00	0	
<b>Total ASN936 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN936</b>										<b>0.00</b>	<b>0</b>	
ASN93( On 20/12/2027 Spot Bond					0.00000	99.79982				0.00	0	
<b>Total ASN937 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN937</b>										<b>0.00</b>	<b>0</b>	
ASN93( On 31/01/2030 Spot Bond					0.00000	100.98014				0.00	0	
<b>Total ASN938 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN938</b>										<b>0.00</b>	<b>0</b>	
ASN94( On 20/12/2027 Spot Bond					0.00000	99.81201				0.00	0	
<b>Total ASN940 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN940</b>										<b>0.00</b>	<b>0</b>	
ASN94( On 20/12/2027 Spot Bond					0.00000	99.81895				0.00	0	
<b>Total ASN941 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN941</b>										<b>0.00</b>	<b>0</b>	
ASN94( On 20/12/2025 Spot Bond					0.00000	99.82497				0.00	0	
<b>Total ASN943 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For ASN943</b>										<b>0.00</b>	<b>0</b>	
ASN94 On 20/12/2027 Spot Bond					0.00000	99.79046				0.00	0	
<b>Total ASN944 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN944</b>										<b>0.00</b>	<b>0</b>	
ASN94 On 20/06/2027 Spot Bond					0.00000	99.83028				0.00	0	221,000,00
<b>Total ASN948 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>221,000,00</b>
<b>Total For ASN948</b>										<b>0.00</b>	<b>0</b>	<b>221,000,00</b>
ASN95 On 20/06/2027 Spot Bond					0.00000	99.82887				0.00	0	
<b>Total ASN950 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN950</b>										<b>0.00</b>	<b>0</b>	
ASN95 On 31/08/2027 Spot Bond					0.00000	100.36087				0.00	0	
<b>Total ASN951 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN951</b>										<b>0.00</b>	<b>0</b>	
ASN95 On 31/07/2027 Spot Bond					0.00000	100.94748				0.00	0	
<b>Total ASN952 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN952</b>										<b>0.00</b>	<b>0</b>	
ASN95 On 20/12/2027 Spot Bond					0.00000	99.80263				0.00	0	
<b>Total ASN953 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN953</b>										<b>0.00</b>	<b>0</b>	
ASN95 On 20/12/2025 Spot Bond					0.00000	99.82346				0.00	0	
<b>Total ASN954 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN954</b>										<b>0.00</b>	<b>0</b>	
ASN95 On 20/12/2024 Spot Bond					0.00000	99.83458				0.00	0	
<b>Total ASN955 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN955</b>										<b>0.00</b>	<b>0</b>	
ASN96 On 30/09/2027 Spot Bond					0.00000	100.46624				0.00	0	
<b>Total ASN960 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN960</b>										<b>0.00</b>	<b>0</b>	
ASN96 On 07/12/2027 Spot Bond					0.00000	66.73702				0.00	0	
<b>Total ASN964 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN964</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.57953				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			7.41000	100.03888	7.41000	100.01888				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.23843				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.12870				0.00	0	
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.29102				0.00	0	
<b>Total BAW37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW37</b>										<b>0.00</b>	<b>0</b>	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.61963				0.00	1,500,000,000	1,000,000,000
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,000,000,000</b>
<b>Total For BAW38</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,000,000,000</b>
BAWGL On 22/08/2025 Spot Bond					0.00000	100.41193				0.00	0	
<b>Total BAWGL1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL1</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.56269				0.00	0	
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			12.15000	12.15000	12.15000	102.51245				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.40363				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.28032				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.48175				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.66618				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA82 On 30/09/2023 Spot Bond					0.00000	102.39504				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/12/2023 Spot Bond					0.00000	102.28662				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.40545				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 31/03/2024 Spot Bond					0.00000	104.52173				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.52174				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	102.36204				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/06/2023 Spot Bond					0.00000	102.13644				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	102.18633				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA93 On 30/09/2024 Spot Bond					0.00000	102.13593				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.94164				0.00	0	
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA94</b>										<b>0.00</b>	<b>0</b>	
BAYA95 On 30/06/2025 Spot Bond					0.00000	102.11592				0.00	0	
<b>Total BAYA95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA96 On 30/09/2025 Spot Bond					0.00000	101.29621				0.00	0	
<b>Total BAYA96 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For BAYA96</b>										<b>0.00</b>	<b>0</b>	
BAYA97 On 30/06/2023 Spot Bond					0.00000	102.28776				0.00	0	
<b>Total BAYA97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA97</b>										<b>0.00</b>	<b>0</b>	
BAYA98 On 30/09/2023 Spot Bond					0.00000	102.28685				0.00	0	
<b>Total BAYA98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA98</b>										<b>0.00</b>	<b>0</b>	
BAYA99 On 30/09/2027 Spot Bond					0.00000	102.21658				0.00	0	
<b>Total BAYA99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA99</b>										<b>0.00</b>	<b>0</b>	
BAYB10 On 30/09/2023 Spot Bond					0.00000	102.53864				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.71854				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.58935				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/09/2024 Spot Bond					0.00000	102.53900				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BAYB22 On 30/06/2025 Spot Bond					0.00000	102.51909				0.00	0	
<b>Total BAYB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB22</b>										<b>0.00</b>	<b>0</b>	
BAYB23 On 30/09/2023 Spot Bond					0.00000	102.53864				0.00	0	
<b>Total BAYB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB23</b>										<b>0.00</b>	<b>0</b>	
BAYB24 On 30/09/2024 Spot Bond					0.00000	102.53900				0.00	0	
<b>Total BAYB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB24</b>										<b>0.00</b>	<b>0</b>	
BAYB25 On 30/09/2025 Spot Bond					0.00000	100.51570				0.00	0	
<b>Total BAYB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB25</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			9.25500	9.25500	9.25500	96.52675				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.83073				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.85107				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.81004				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	80.11441				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.68672				0.00	0	
<b>Total BDX39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX39</b>										<b>0.00</b>	<b>0</b>	
BDX40 On 16/09/2033 Spot Bond					0.00000	77.63034				0.00	0	
<b>Total BDX40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX40</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.55072				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.96332				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.95826				0.00	180,000,000	410,000,000
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>410,000,000</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>180,000,000</b>	<b>410,000,000</b>
BID11 On 15/11/2023 Spot Bond			8.27000	101.91128	8.27000	101.88847				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID13 On 14/06/2024 Spot Bond					0.00000	100.39638				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	101.24487				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BID16 On 24/06/2025 Spot Bond					0.00000	101.61727				0.00	0	
<b>Total BID16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID16</b>										<b>0.00</b>	<b>0</b>	
BID17 On 24/06/2027 Spot Bond					0.00000	101.65777				0.00	0	
<b>Total BID17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID17</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.00713				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.50185				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.96600				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond					0.00000	95.64700				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.65200				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 06/07/2026 Spot Bond					0.00000	49.57900				0.00	0	
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
<b>Total BNPP13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP13</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.53673				0.00	160,000,000	80,000,000
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BPPF13</b>										0.00	160,000,000	80,000,000
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.38546				0.00	260,000,000	624,000,000
<b>Total BPPF20 SPOT</b>										0.00	260,000,000	624,000,000
<b>Total For BPPF20</b>										0.00	260,000,000	624,000,000
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.41142				0.00	0	
<b>Total BPPF21 SPOT</b>										0.00	0	
<b>Total For BPPF21</b>										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.52486				0.00	0	150,000,000
<b>Total BPPF23 SPOT</b>										0.00	0	150,000,000
<b>Total For BPPF23</b>										0.00	0	150,000,000
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.42691				0.00	0	
<b>Total BPPF27 SPOT</b>										0.00	0	
<b>Total For BPPF27</b>										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.80451				0.00	0	
<b>Total BPPF30 SPOT</b>										0.00	0	
<b>Total For BPPF30</b>										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.52391				0.00	0	
<b>Total BPPF32 SPOT</b>										0.00	0	
<b>Total For BPPF32</b>										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	100.70620				0.00	0	
<b>Total BPPF34 SPOT</b>										0.00	0	
<b>Total For BPPF34</b>										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	100.57678				0.00	0	
<b>Total BPPF35 SPOT</b>										0.00	0	
<b>Total For BPPF35</b>										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	100.56622				0.00	0	
<b>Total BPPF36 SPOT</b>										0.00	0	
<b>Total For BPPF36</b>										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										0.00	0	
<b>Total For BWZJ23</b>										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	101.71460				0.00	0	
<b>Total BWZJ24 SPOT</b>										0.00	0	
<b>Total For BWZJ24</b>										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.04038				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	
BYA10C On 30/09/2026 Spot Bond					0.00000	100.42959				0.00	0	
<b>Total BYA100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA100</b>										<b>0.00</b>	<b>0</b>	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.42046				0.00	0	
<b>Total BYA101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA101</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.73542				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.69374				0.00	0	690,000,00
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>690,000,00</b>
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	<b>690,000,00</b>
CBL31 On 21/11/2025 Spot Bond					0.00000	100.37104				0.00	0	
<b>Total CBL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL31</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			8.75000	101.61572	8.75000	101.59195			17,543,662,500,000.00	2,004,990,000	501,247,50	
<b>Total CCT01 SPOT</b>									<b>17,543,662,500,000.00</b>	<b>2,004,990,000</b>	<b>501,247,50</b>	
<b>Total For CCT01</b>									<b>17,543,662,500,000.00</b>	<b>2,004,990,000</b>	<b>501,247,50</b>	
CCT02 On 12/06/2024 Spot Bond			9.05000	103.57424	9.05000	103.54906			0.00	0		
<b>Total CCT02 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For CCT02</b>									<b>0.00</b>	<b>0</b>		
CCT03 On 15/03/2025 Spot Bond			9.60000	105.83445	9.60000	105.80704			0.00	0		
<b>Total CCT03 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For CCT03</b>									<b>0.00</b>	<b>0</b>		
CCT04 On 17/07/2027 Spot Bond			10.64000	10.64000	10.64000	102.42336			0.00	0		
<b>Total CCT04 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For CCT04</b>									<b>0.00</b>	<b>0</b>		
CGR42 On 03/08/2023 Spot Bond					0.00000	101.11865			0.00	0		
<b>Total CGR42 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For CGR42</b>									<b>0.00</b>	<b>0</b>		
CGR46 On 28/02/2023 Spot Bond					0.00000	100.45421			0.00	0		
<b>Total CGR46 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For CGR46</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR47 On 28/02/2025 Spot Bond					0.00000	100.47603				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.38961				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.45707				0.00	0	
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	
CGR52 On 30/06/2025 Spot Bond					0.00000	102.14355				0.00	0	
<b>Total CGR52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR52</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.73111	4.77000	102.66100				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.52800				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.74875				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			9.28500	103.92537	9.28500	103.89932				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			8.70700	108.02984	8.70700	106.58100				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.94772				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	102.28607				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond			11.24000	101.64811	11.24000	101.61742				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond			6.50000	111.89392	6.50000	105.50200				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.61400				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			6.60500	155.61623	6.60500	155.58403				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 31/01/2025 Spot Bond			8.71500	149.18371	8.71500	149.14459				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond			8.93000	104.56451	8.93000	104.53928				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.48754				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.52701				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 11/10/2024 Spot Bond					0.00000	101.18158				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 20/12/2022 Spot Bond					0.00000	99.81223				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	99.95024				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/04/2023 Spot Bond				100.00000	0.00000	100.92779				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 25/11/2024 Spot Bond					0.00000	99.48800				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 12/03/2023 Spot Bond					0.00000	100.02408				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.37151				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 09/03/2023 Spot Bond				100.00000	0.00000	100.08961				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.28171				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.13406				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.05876				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 25/11/2024 Spot Bond					0.00000	99.83694				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.02408				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 20/06/2023 Spot Bond					0.00000	99.82071				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.27885				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 18/07/2025 Spot Bond			10.48000	103.88132	10.48000	103.85248				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2023 Spot Bond					0.00000	100.89941				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 25/01/2023 Spot Bond					0.00000	101.05010				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.43642				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 20/12/2023 Spot Bond					0.00000	153.02300				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.44263				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 21/08/2026 Spot Bond			9.95000	103.31443	9.95000	103.28717				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 29/03/2025 Spot Bond			10.00000	102.22445	10.00000	102.19689				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 12/11/2025 Spot Bond			10.09000	101.05291	10.09000	101.02543				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond			10.14000	10.14000	10.14000	315.52103				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.59110				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.57923				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.36632				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.55246				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	131.35800				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.66995				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 12/11/2025 Spot Bond			10.45000	100.26025	10.45000	100.13899				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN562 On 12/11/2025 Spot Bond			9.95000	101.40005	9.95000	101.37285				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.95333				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.49276				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.76744				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.20425				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.63967				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 12/11/2025 Spot Bond			10.18000	100.37103	10.18000	100.34350				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.60278				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.64226				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.95157				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.80934				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.24058				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.68040				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.68266				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 16/09/2025 Spot Bond					0.00000	99.83727				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2024 Spot Bond					0.00000	101.25221				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2024 Spot Bond					0.00000	100.56236				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 16/09/2025 Spot Bond					0.00000	101.98592				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 10/06/2026 Spot Bond					0.00000	103.42309				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.85522				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.63015				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.61065				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 05/12/2026 Spot Bond			5.02500	154.07091	5.02500	123.58859				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.66801				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 27/06/2024 Spot Bond					0.00000	101.83819				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.36120				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 24/11/2024 Spot Bond			9.42000	9.42000	9.42000	100.01795				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.61262				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.02305				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.85522				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 18/06/2024 Spot Bond					0.00000	99.85522				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.51200				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond			9.00500	9.00500	9.00500	102.67941				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.70417				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 12/08/2024 Spot Bond					0.00000	99.88937				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 14/04/2026 Spot Bond					0.00000	104.07429				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.29705				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.39476				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 30/04/2023 Spot Bond			9.58000	101.02728	9.58000	101.00169				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 02/03/2028 Spot Bond					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	Opt Intere
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61( On 23/10/2024 Spot Bond					0.00000	101.05573				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.22045				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.15062				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.50705				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.55200				0.00	112,000,000	56,000,000
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>112,000,000</b>	<b>56,000,000</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>112,000,000</b>	<b>56,000,000</b>
CLN617 On 20/12/2024 Spot Bond					0.00000	103.37428				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 20/12/2022 Spot Bond					0.00000	102.01587				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.36962				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.93965				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2024 Spot Bond					0.00000	101.37052				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62 On 20/12/2024 Spot Bond					0.00000	98.61900				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 25/01/2023 Spot Bond					0.00000	101.06340				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 25/01/2023 Spot Bond			7.58000	103.59641	7.58000	103.57509				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 19/08/2025 Spot Bond					0.00000	100.47245				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 31/07/2034 Spot Bond					0.00000	99.46572				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 31/07/2034 Spot Bond			13.02500	61.49849	13.02500	81.05970				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 20/11/2024 Spot Bond					0.00000	100.67434				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond			10.65000	100.36864	10.65000	100.34035				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.47066				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.63153				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.72241				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.70375				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.78318				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.40104				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.46888				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/02/2023 Spot Bond					0.00000	100.54584				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.50455				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.18554				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.40282				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 18/12/2024 Spot Bond					0.00000	99.85693				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 29/01/2024 Spot Bond					0.00000	101.09256				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 18/12/2024 Spot Bond					0.00000	99.85677				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.58461				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.32259				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.46888				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.46888				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 22/03/2030 Spot Bond					0.00000	99.93900				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 20/06/2025 Spot Bond					0.00000	102.10002				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 13/10/2026 Spot Bond					0.00000	102.05842				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2025 Spot Bond					0.00000	102.28977				0.00	280,000,000	140,000,000
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
<b>Total For CLN658</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
CLN660 On 20/06/2023 Spot Bond					0.00000	101.14600				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2023 Spot Bond					0.00000	101.02900				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2024 Spot Bond					0.00000	120.61000				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 20/12/2023 Spot Bond					0.00000	145.15800				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN665 On 27/02/2023 Spot Bond					0.00000	100.43199				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.85346				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.54731				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 02/05/2023 Spot Bond					0.00000	102.75335				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 18/09/2024 Spot Bond					0.00000	100.95013				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.38804				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.51049				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN673 On 31/01/2025 Spot Bond			5.45647	159.26454	5.45647	129.40716				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 31/01/2025 Spot Bond			5.45647	159.26454	5.45647	129.40800				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.51940				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.54315				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 21/12/2026 Spot Bond					0.00000	101.79812				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.38287				0.00	140,000,000	70,000,00
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
<b>Total For CLN680</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
CLN68 On 19/08/2025 Spot Bond					0.00000	102.32639				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.14338				0.00	80,000,000	40,000,00
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
<b>Total For CLN682</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
CLN68 On 21/06/2023 Spot Bond					0.00000	101.73928				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.77560				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.76442				0.00	260,000,000	130,000,00
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
<b>Total For CLN685</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
CLN68 On 21/12/2026 Spot Bond					0.00000	102.02502				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/06/2025 Spot Bond					0.00000	102.02481				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 21/12/2026 Spot Bond					0.00000	104.15888				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 26/09/2023 Spot Bond					0.00000	101.73198				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.83236				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.66100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.27577				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.77518				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.04365				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.30432				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.60919				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.88531				0.00	160,000,000	80,000,000
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For CLN704</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.83368				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.55502				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.64913				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.80024				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.18563				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.42698				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.01012				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.52027				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.80932				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.80932				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.80932				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.23071				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.02203				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.23419				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.55458				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.27572				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.26030				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.69815				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.69815				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.69815				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.72084				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.72084				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.72084				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.74251				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.77336				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.40730				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.83212				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.02230				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.49348				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/06/2023 Spot Bond					0.00000	102.21213				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/12/2023 Spot Bond					0.00000	102.50996				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 20/06/2026 Spot Bond					0.00000	112.29200				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	95.22275				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.46293				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.99860				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	103.74792				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	96.32500				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.26387				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.37251				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 21/12/2022 Spot Bond					0.00000	101.83230				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN748 On 31/01/2030 Spot Bond					0.00000	101.03017				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.02337				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.52550				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.70151				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN755 On 31/01/2030 Spot Bond					0.00000	101.13666				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.76814				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 20/06/2026 Spot Bond					0.00000	101.69910				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 22/04/2026 Spot Bond					0.00000	100.86630				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 12/02/2025 Spot Bond					0.00000	100.66666				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 21/07/2027 Spot Bond					0.00000	101.05150				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	94.93261				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.70151				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 23/09/2026 Spot Bond					0.00000	99.74131				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 23/09/2026 Spot Bond					0.00000	106.25675				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN77 On 31/07/2024 Spot Bond					0.00000	102.04133				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN77 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	83.56239				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	89.14588				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.40308				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.06116				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 15/09/2028 Spot Bond			7.90000	7.90000	7.90000	118.76826				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.34345				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.39211				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.91959				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.92542				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 19/08/2025 Spot Bond					0.00000	103.32481				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.95452				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN784 On 31/01/2027 Spot Bond					0.00000	100.96733				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.88380				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN786 On 21/12/2027 Spot Bond					0.00000	101.65060				0.00	0	
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 30/09/2026 Spot Bond					0.00000	101.88380				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	108.70110				0.00	0	
<b>Total CLN788 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN789 On 31/01/2027 Spot Bond					0.00000	108.53377				0.00	0	
<b>Total CLN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.03614				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN791 On 31/01/2025 Spot Bond					0.00000	97.73900				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.03614				0.00	0	
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.98588				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/01/2025 Spot Bond					0.00000	101.03614				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN796 On 31/03/2026 Spot Bond					0.00000	101.88387				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.03614				0.00	0	
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.03629				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.04166				0.00	0	
<b>Total CLN799 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN799</b>										<b>0.00</b>	<b>0</b>	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.04166				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.36253				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN801 On 31/01/2025 Spot Bond					0.00000	88.50117				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.92891				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.31475				0.00	0	
<b>Total CLN805 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN805</b>										<b>0.00</b>	<b>0</b>	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.04760				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.36441				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.96616				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN808</b>										<b>0.00</b>	<b>0</b>	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.70734				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			9.25500	96.55074	9.25500	96.52675				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.71857				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.27420				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 31/01/2025 Spot Bond					0.00000	101.03614				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN815 On 31/07/2025 Spot Bond					0.00000	101.03636				0.00	0	
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	
CLN816 On 31/01/2027 Spot Bond					0.00000	101.04760				0.00	0	
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.91961				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.03614				0.00	0	
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN819 On 31/07/2025 Spot Bond					0.00000	101.03636				0.00	0	
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.88387				0.00	0	
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN82 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN82 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.03636				0.00	0	
<b>Total CLN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN824</b>										<b>0.00</b>	<b>0</b>	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.03636				0.00	0	
<b>Total CLN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN825</b>										<b>0.00</b>	<b>0</b>	
CLN82 On 31/07/2027 Spot Bond					0.00000	101.03602				0.00	0	
<b>Total CLN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN826</b>										<b>0.00</b>	<b>0</b>	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.03636				0.00	0	
<b>Total CLN827 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN827</b>										<b>0.00</b>	<b>0</b>	
CLN82 On 31/08/2024 Spot Bond					0.00000	89.47840				0.00	0	
<b>Total CLN828 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN828</b>										<b>0.00</b>	<b>0</b>	
CLN82 On 31/01/2025 Spot Bond					0.00000	101.03614				0.00	0	
<b>Total CLN829 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN829</b>										<b>0.00</b>	<b>0</b>	
CLN83 On 31/07/2026 Spot Bond					0.00000	105.10664				0.00	0	
<b>Total CLN830 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN830</b>										<b>0.00</b>	<b>0</b>	
CLN83 On 31/05/2025 Spot Bond					0.00000	100.30056				0.00	0	
<b>Total CLN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN831</b>										<b>0.00</b>	<b>0</b>	
CLN83 On 31/07/2027 Spot Bond					0.00000	101.03602				0.00	0	
<b>Total CLN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN832</b>										<b>0.00</b>	<b>0</b>	
CLN83 On 31/01/2030 Spot Bond			9.57500	9.57500	9.57500	101.50493				0.00	0	
<b>Total CLN833 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN833</b>										<b>0.00</b>	<b>0</b>	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.36073				0.00	0	
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.36087				0.00	0	
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN835</b>										<b>0.00</b>	<b>0</b>	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.36087				0.00	0	
<b>Total CLN836 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN836</b>										<b>0.00</b>	<b>0</b>	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.36078				0.00	0	
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN837</b>										<b>0.00</b>	<b>0</b>	
CLN837 On 31/03/2027 Spot Bond					0.00000	101.88386				0.00	0	
<b>Total CLN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN838</b>										<b>0.00</b>	<b>0</b>	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.80813				0.00	0	
<b>Total CLN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN839</b>										<b>0.00</b>	<b>0</b>	
CLN839 On 02/05/2023 Spot Bond					0.00000	101.78744				0.00	0	
<b>Total CLN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN840</b>										<b>0.00</b>	<b>0</b>	
CLN840 On 20/07/2026 Spot Bond					0.00000	97.39700				0.00	0	
<b>Total CLN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN841</b>										<b>0.00</b>	<b>0</b>	
CLN841 On 20/07/2026 Spot Bond					0.00000	96.75400				0.00	0	
<b>Total CLN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN842</b>										<b>0.00</b>	<b>0</b>	
CLN842 On 20/07/2026 Spot Bond					0.00000	97.25200				0.00	0	
<b>Total CLN843 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN843</b>										<b>0.00</b>	<b>0</b>	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.14806				0.00	0	
<b>Total CLN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN844</b>										<b>0.00</b>	<b>0</b>	
CLN844 On 02/05/2023 Spot Bond					0.00000	101.68448				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN845</b>										<b>0.00</b>	<b>0</b>	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.70481				0.00	0	
<b>Total CLN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN846</b>										<b>0.00</b>	<b>0</b>	
CLN846 On 31/03/2025 Spot Bond					0.00000	101.88387				0.00	0	
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.88386				0.00	0	
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.88350				0.00	0	
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	
CLN849 On 31/07/2025 Spot Bond					0.00000	101.11201				0.00	0	
<b>Total CLN850 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN850</b>										<b>0.00</b>	<b>0</b>	
CLN850 On 27/09/2028 Spot Bond					0.00000	102.23689				0.00	0	
<b>Total CLN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN851</b>										<b>0.00</b>	<b>0</b>	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.82421				0.00	0	
<b>Total CLN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN852</b>										<b>0.00</b>	<b>0</b>	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.92067				0.00	0	
<b>Total CLN853 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN853</b>										<b>0.00</b>	<b>0</b>	
CLN853 On 20/07/2027 Spot Bond					0.00000	102.06536				0.00	0	
<b>Total CLN854 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN854</b>										<b>0.00</b>	<b>0</b>	
CLN854 On 20/07/2027 Spot Bond					0.00000	102.11128				0.00	0	
<b>Total CLN855 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN855</b>										<b>0.00</b>	<b>0</b>	
CLN855 On 23/09/2026 Spot Bond					0.00000	102.12043				0.00	0	
<b>Total CLN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN856</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN857 On 06/08/2023 Spot Bond					0.00000	101.50954				0.00	0	
<b>Total CLN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN857</b>										<b>0.00</b>	<b>0</b>	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	85.29282				0.00	0	
<b>Total CLN858 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN858</b>										<b>0.00</b>	<b>0</b>	
CLN860 On 31/07/2025 Spot Bond					0.00000	101.03636				0.00	0	
<b>Total CLN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN860</b>										<b>0.00</b>	<b>0</b>	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.93905				0.00	0	
<b>Total CLN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN861</b>										<b>0.00</b>	<b>0</b>	
CLN862 On 20/06/2027 Spot Bond					0.00000	101.80124				0.00	0	
<b>Total CLN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN862</b>										<b>0.00</b>	<b>0</b>	
CLN863 On 09/03/2028 Spot Bond					0.00000	100.09628				0.00	0	
<b>Total CLN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN863</b>										<b>0.00</b>	<b>0</b>	
CLN864 On 31/07/2025 Spot Bond					0.00000	114.95020				0.00	0	
<b>Total CLN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN864</b>										<b>0.00</b>	<b>0</b>	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	103.23000				0.00	0	
<b>Total CLN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN865</b>										<b>0.00</b>	<b>0</b>	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	104.81900				0.00	0	
<b>Total CLN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN866</b>										<b>0.00</b>	<b>0</b>	
CLN867 On 31/01/2025 Spot Bond					0.00000	101.15822				0.00	0	
<b>Total CLN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN867</b>										<b>0.00</b>	<b>0</b>	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	88.12758				0.00	0	
<b>Total CLN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN868</b>										<b>0.00</b>	<b>0</b>	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.89646				0.00	0	
<b>Total CLN869 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN869</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 31/07/2027 Spot Bond					0.00000	100.90798				0.00	0	
<b>Total CLN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN870</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 31/07/2027 Spot Bond					0.00000	100.90215				0.00	0	
<b>Total CLN871 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN871</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	84.62306				0.00	0	
<b>Total CLN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN872</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 31/08/2025 Spot Bond					0.00000	100.36073				0.00	0	
<b>Total CLN873 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN873</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 20/06/2027 Spot Bond					0.00000	101.85866				0.00	0	
<b>Total CLN874 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN874</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 29/10/2025 Spot Bond					0.00000	101.31214				0.00	0	
<b>Total CLN875 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN875</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 29/10/2025 Spot Bond					0.00000	101.31214				0.00	0	
<b>Total CLN876 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN876</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 24/04/2023 Spot Bond					0.00000	100.94624				0.00	0	
<b>Total CLN877 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN877</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 31/01/2030 Spot Bond					0.00000	100.89398				0.00	0	
<b>Total CLN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN878</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 02/04/2026 Spot Bond					0.00000	101.61262				0.00	0	
<b>Total CLN879 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN879</b>										<b>0.00</b>	<b>0</b>	
CLN88 On 02/04/2026 Spot Bond					0.00000	101.60293				0.00	0	
<b>Total CLN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN880</b>										<b>0.00</b>	<b>0</b>	
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	86.23998				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN881</b>										<b>0.00</b>	<b>0</b>	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.89049				0.00	0	
<b>Total CLN882 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN882</b>										<b>0.00</b>	<b>0</b>	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	85.00444				0.00	0	
<b>Total CLN883 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN883</b>										<b>0.00</b>	<b>0</b>	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.79568				0.00	0	
<b>Total CLN884 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN884</b>										<b>0.00</b>	<b>0</b>	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.79568				0.00	0	
<b>Total CLN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN885</b>										<b>0.00</b>	<b>0</b>	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	83.61664				0.00	0	
<b>Total CLN886 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN886</b>										<b>0.00</b>	<b>0</b>	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	83.76580				0.00	0	
<b>Total CLN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN887</b>										<b>0.00</b>	<b>0</b>	
CLN887 On 15/09/2027 Spot Bond			5.94000	5.94000	5.94000	121.54322				0.00	0	
<b>Total CLN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN888</b>										<b>0.00</b>	<b>0</b>	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN889</b>										<b>0.00</b>	<b>0</b>	
CLN889 On 20/12/2027 Spot Bond					0.00000	101.95535				0.00	0	
<b>Total CLN890 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN890</b>										<b>0.00</b>	<b>0</b>	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN891 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN891</b>										<b>0.00</b>	<b>0</b>	
CLN891 On 20/12/2027 Spot Bond					0.00000	101.82397				0.00	0	
<b>Total CLN892 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN892</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN89 On 31/07/2025 Spot Bond					0.00000	101.03636				0.00	0	
<b>Total CLN893 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN893</b>										<b>0.00</b>	<b>0</b>	
CLN89 On 20/12/2025 Spot Bond					0.00000	101.69907				0.00	0	
<b>Total CLN894 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN894</b>										<b>0.00</b>	<b>0</b>	
CLN89 On 31/08/2025 Spot Bond					0.00000	100.36073				0.00	0	
<b>Total CLN895 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN895</b>										<b>0.00</b>	<b>0</b>	
CLN89 On 30/09/2027 Spot Bond					0.00000	101.73100				0.00	0	
<b>Total CLN896 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN896</b>										<b>0.00</b>	<b>0</b>	
CLN89 On 02/04/2026 Spot Bond					0.00000	101.46183				0.00	0	
<b>Total CLN897 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN897</b>										<b>0.00</b>	<b>0</b>	
CLN89 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN898 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN898</b>										<b>0.00</b>	<b>0</b>	
CLN89 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.84509				0.00	0	
<b>Total CLN899 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN899</b>										<b>0.00</b>	<b>0</b>	
CLN90 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.35286				0.00	0	
<b>Total CLN900 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN900</b>										<b>0.00</b>	<b>0</b>	
CLN90 On 20/12/2027 Spot Bond			11.65000	11.65000	11.65000	107.48680				0.00	0	
<b>Total CLN901 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN901</b>										<b>0.00</b>	<b>0</b>	
CLN90 On 20/12/2027 Spot Bond					0.00000	101.46100				0.00	0	
<b>Total CLN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN902</b>										<b>0.00</b>	<b>0</b>	
CLN90 On 20/12/2027 Spot Bond			11.03500	11.03500	11.03500	101.89101				0.00	0	
<b>Total CLN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN903</b>										<b>0.00</b>	<b>0</b>	
CLN90 On 15/09/2029 Spot Bond					0.00000	99.94368				0.00	0	
<b>Total CLN904 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total For CLN904</b>									<b>0.00</b>	<b>0</b>	
CLN904 On 20/12/2029 Spot Bond					0.00000	101.09115			0.00	0	
<b>Total CLN905 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN905</b>									<b>0.00</b>	<b>0</b>	
CLN905 On 20/12/2027 Spot Bond					0.00000	101.01437			0.00	0	
<b>Total CLN906 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN906</b>									<b>0.00</b>	<b>0</b>	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.06905			0.00	0	
<b>Total CLN907 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN907</b>									<b>0.00</b>	<b>0</b>	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.94000			0.00	0	
<b>Total CLN908 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN908</b>									<b>0.00</b>	<b>0</b>	
CLN908 On 20/12/2027 Spot Bond					0.00000	100.43300			0.00	0	
<b>Total CLN909 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN909</b>									<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			9.90000	101.34697	9.90000	101.32072			0.00	0	
<b>Total COJ05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COJ05</b>									<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			11.24000	100.36810	11.24000	100.33812			0.00	0	
<b>Total COJ08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>									<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			10.99000	99.05269	10.99000	99.02359			0.00	0	
<b>Total COJG01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COJG01</b>									<b>0.00</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			9.36500	101.68511	9.36500	101.65974		776,412,817,000.00		82,905,800	41,452,900
<b>Total COT01 SPOT</b>								<b>776,412,817,000.00</b>		<b>82,905,800</b>	<b>41,452,900</b>
<b>Total For COT01</b>								<b>776,412,817,000.00</b>		<b>82,905,800</b>	<b>41,452,900</b>
COT02 On 03/04/2028 Spot Bond			13.01000	91.45147	13.01000	91.41981			0.00	0	
<b>Total COT02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COT02</b>									<b>0.00</b>	<b>0</b>	
COT03 On 05/06/2028 Spot Bond			11.60000	91.72944	11.60000	91.70102			0.00	0	
<b>Total COT03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.41906			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	
DSY03 On 21/11/2024 Spot Bond			10.35000	10.35000	10.35000	100.81059				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.27302				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.59344				0.00	0	
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.97769				0.00	420,000,000	210,000,000
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000,000</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000,000</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	100.40697				0.00	0	
<b>Total DSY07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY07</b>										<b>0.00</b>	<b>0</b>	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.59910				0.00	0	
<b>Total DTF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF001</b>										<b>0.00</b>	<b>0</b>	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.55051				0.00	0	
<b>Total DTF002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF002</b>										<b>0.00</b>	<b>0</b>	
DTF003 On 14/09/2023 Spot Bond					0.00000	99.97878				0.00	0	
<b>Total DTF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF003</b>										<b>0.00</b>	<b>0</b>	
DTF004 On 14/09/2025 Spot Bond					0.00000	99.97822				0.00	0	120,000,000
<b>Total DTF004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For DTF004</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
DV23 On 27/02/2023 Spot Bond			7.03000	103.50485	7.03000	103.48520			28,963,600,000,000.00	4,120,000,000	41,030,000,000	
<b>Total DV23 SPOT</b>									<b>28,963,600,000,000.00</b>	<b>4,120,000,000</b>	<b>41,030,000,000</b>	
<b>Total For DV23</b>									<b>28,963,600,000,000.00</b>	<b>4,120,000,000</b>	<b>41,030,000,000</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	87.10227	100.00000	86.90476			0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	87.10227	100.00000	86.90476			0.00	0		
<b>Total DV23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			9.45000	103.34337	9.45000	103.31745				0.00	0	
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.08070	9.69000	103.05419				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.08070	9.69000	103.05419				0.00	0	
<b>Total DV24/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24/R2023</b>										<b>0.00</b>	<b>0</b>	
DV27 On 02/02/2027 Spot Bond			10.55000	99.67789	10.55000	99.65005				0.00	0	
<b>Total DV27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV27</b>										<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			11.67500	96.40649	11.67500	96.37676				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.20991	10.10000	103.18227				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.20991	10.10000	103.18227				0.00	0	
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.19657				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.60102				0.00	350,000,000	350,000,000
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>350,000,000</b>	<b>350,000,000</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>350,000,000</b>	<b>350,000,000</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	99.35003				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.64989				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond					0.00000	99.94982				0.00	0	4,100,000,000
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,000</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,000</b>
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.26360				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.60703				0.00	0	13,500,000.00
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000.00</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000.00</b>
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.83234				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.44688				0.00	790,000,000	790,000.00
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>790,000,000</b>	<b>790,000.00</b>
<b>Total For DVFB28</b>										<b>0.00</b>	<b>790,000,000</b>	<b>790,000.00</b>
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.86601				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.23890				0.00	570,000,000	930,000.00
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>570,000,000</b>	<b>930,000.00</b>
<b>Total For DVFB30</b>										<b>0.00</b>	<b>570,000,000</b>	<b>930,000.00</b>
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.81436				0.00	0	561,000.00
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>561,000.00</b>
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	<b>561,000.00</b>
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.59849				0.00	0	
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2028 Spot Bond					0.00000	99.94668				0.00	0	
<b>Total DVFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC28</b>										<b>0.00</b>	<b>0</b>	
ECN24 On 14/03/2024 Spot Bond			8.84000	103.75988	8.84000	103.73509				0.00	0	
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>	
ECN32 On 14/03/2032 Spot Bond			5.95000	114.10488	5.95000	114.08294				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			5.70000	100.10549	5.70000	100.08715				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			2.25000	149.18797	2.25000	149.17437				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			5.15500	152.12025	5.15500	152.09425				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			5.12000	136.74461	5.12000	136.72135				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			5.12500	132.86390	5.12500	132.84159				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			5.77000	115.90418	5.77000	115.88256				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			5.67000	102.77046	5.67000	102.75171				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	149.18797	2.25000	149.17437				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	170.17522				0.00	0	
<b>Total ELN001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN001</b>										<b>0.00</b>	<b>0</b>	
ELN002 On 07/06/2024 Spot Bond					0.00000	167.41594				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	156.71001				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	130.20065				0.00	0	
<b>Total ELN006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN006</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2025 Spot Bond					0.00000	129.29846				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN009 On 28/07/2025 Spot Bond					0.00000	126.01219				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	117.14615				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN013 On 15/04/2024 Spot Bond					0.00000	112.77340				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond					0.00000	114.56899				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 09/12/2024 Spot Bond					0.00000	94.86225				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN016 On 17/02/2023 Spot Bond					0.00000	101.56389				0.00	0	
<b>Total ELN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN016</b>										<b>0.00</b>	<b>0</b>	
ELN017 On 08/03/2023 Spot Bond					0.00000	101.70985				0.00	0	
<b>Total ELN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN017</b>										<b>0.00</b>	<b>0</b>	
ELN018 On 12/05/2023 Spot Bond					0.00000	104.58145				0.00	0	
<b>Total ELN018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN018</b>										<b>0.00</b>	<b>0</b>	
ELN019 On 02/04/2027 Spot Bond					0.00000	103.86604				0.00	0	
<b>Total ELN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN019</b>										<b>0.00</b>	<b>0</b>	
ELN020 On 20/09/2027 Spot Bond					0.00000	102.85632				0.00	0	
<b>Total ELN020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN020</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			10.66000	100.31918	10.66000	100.29041				0.00	0	
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	
EMM04 On 16/05/2028 Spot Bond			12.67500	12.67500	12.67500	92.62448				0.00	0	
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			12.72500	12.72500	12.72500	96.42958				0.00	0	666,666,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			10.75000	10.75000	10.75000	99.12975				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			10.75000	10.75000	10.75000	103.98404				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			12.70000	12.70000	12.70000	100.02917				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			11.89500	11.89500	11.89500	96.46880				0.00	0	
<b>Total EMM08P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM08P</b>										<b>0.00</b>	<b>0</b>	
EMM09 On 18/06/2032 Spot Bond			15.20000	15.20000	15.20000	89.57871				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.47857				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.14417				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.99973				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.28173				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.38000				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.14966				0.00	100,000,000	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For EPF023</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
EPF024 On 14/03/2025 Spot Bond					0.00000	99.97644				0.00	0	
<b>Total EPF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF024</b>										<b>0.00</b>	<b>0</b>	
EPF025 On 12/09/2025 Spot Bond					0.00000	100.02327				0.00	0	
<b>Total EPF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF025</b>										<b>0.00</b>	<b>0</b>	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.64329				0.00	0	
<b>Total EPF026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF026</b>										<b>0.00</b>	<b>0</b>	
EPFC5 On 14/03/2023 Spot Bond					0.00000	99.97775				0.00	0	
<b>Total EPFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC51</b>										<b>0.00</b>	<b>0</b>	
EPFC52 On 10/11/2023 Spot Bond					0.00000	100.60764				0.00	0	
<b>Total EPFC52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC52</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.62082				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.45652				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.86118				0.00	180,000,000	250,000,000
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>250,000,000</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>180,000,000</b>	<b>250,000,000</b>
EQT006 On 30/10/2023 Spot Bond					0.00000	100.90463				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT007 On 22/06/2024 Spot Bond					0.00000	99.79062				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT008 On 08/10/2024 Spot Bond					0.00000	101.37524				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
EQT01( On 12/11/2024 Spot Bond					0.00000	100.71430				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	
EQT01( On 11/11/2023 Spot Bond					0.00000	100.56664				0.00	0	300,000,00
<b>Total EQT011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For EQT011</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
EQT01( On 11/11/2025 Spot Bond					0.00000	100.59962				0.00	0	
<b>Total EQT012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT012</b>										<b>0.00</b>	<b>0</b>	
EQT01( On 11/11/2027 Spot Bond					0.00000	100.61088				0.00	0	
<b>Total EQT013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT013</b>										<b>0.00</b>	<b>0</b>	
ERS3B( On 17/05/2025 Spot Bond					0.00000	100.51384				0.00	0	
<b>Total ERS3B8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B8</b>										<b>0.00</b>	<b>0</b>	
ERS3B( On 17/05/2027 Spot Bond					0.00000	100.53508				0.00	0	
<b>Total ERS3B9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B9</b>										<b>0.00</b>	<b>0</b>	
ERS3C( On 17/05/2025 Spot Bond					0.00000	100.52437				0.00	0	
<b>Total ERS3C8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C8</b>										<b>0.00</b>	<b>0</b>	
ERS3C( On 17/05/2027 Spot Bond					0.00000	100.54562				0.00	0	
<b>Total ERS3C9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C9</b>										<b>0.00</b>	<b>0</b>	
ERSA2( On 17/08/2023 Spot Bond					0.00000	100.52465				0.00	0	
<b>Total ERSA28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>										<b>0.00</b>	<b>0</b>	
ERSA2( On 17/05/2025 Spot Bond					0.00000	100.54285				0.00	600,000,000	300,000,00
<b>Total ERSA29 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For ERSA29</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
ERSA3( On 17/05/2027 Spot Bond					0.00000	100.52103				0.00	0	
<b>Total ERSA30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA30</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			7.53000	104.09803	7.53000	104.07674				3,923,130,000,000.00	521,000,000	521,000,00
<b>Total ES23 SPOT</b>										<b>3,923,130,000,000.00</b>	<b>521,000,000</b>	<b>521,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ES23</b>									<b>3,923,130,000,000.00</b>	<b>521,000,000</b>	<b>521,000,000</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	103.80552	10.00000	103.77741			0.00	0	
<b>Total ES23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES23/R2023</b>									<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			9.67000	96.51343	9.67000	96.48839			969,711,468,000.00	100,280,400	2,458,399,600
<b>Total ES26 SPOT</b>									<b>969,711,468,000.00</b>	<b>100,280,400</b>	<b>2,458,399,600</b>
<b>Total For ES26</b>									<b>969,711,468,000.00</b>	<b>100,280,400</b>	<b>2,458,399,600</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	101.55619	7.85000	101.53470			0.00	0	
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			12.41000	73.11385	12.32500	73.48506			1,304,529,272,000.00	105,119,200	828,804,900
<b>Total ES33 SPOT</b>									<b>1,304,529,272,000.00</b>	<b>105,119,200</b>	<b>828,804,900</b>
<b>Total For ES33</b>									<b>1,304,529,272,000.00</b>	<b>105,119,200</b>	<b>828,804,900</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.84739	7.50000	101.82668			0.00	0	
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			12.64000	71.44056	12.53500	71.98546			1,077,403,264,000.00	85,237,600	4,009,300,000
<b>Total ES42 SPOT</b>									<b>1,077,403,264,000.00</b>	<b>85,237,600</b>	<b>4,009,300,000</b>
<b>Total For ES42</b>									<b>1,077,403,264,000.00</b>	<b>85,237,600</b>	<b>4,009,300,000</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	101.15001	8.50000	101.12689			0.00	0	
<b>Total ES42/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>									<b>0.00</b>	<b>0</b>	
ETK001 On 03/06/2032 Spot Bond			11.69000	11.69000	11.69000	97.55816			0.00	0	
<b>Total ETK001 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ETK001</b>									<b>0.00</b>	<b>0</b>	
ETK002 On 03/06/2037 Spot Bond			14.31500	14.31500	14.31500	91.76074			0.00	0	
<b>Total ETK002 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ETK002</b>									<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.03027			0.00	1,470,000,000	490,000,000
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>1,470,000,000</b>	<b>490,000,000</b>
<b>Total For EXX05</b>									<b>0.00</b>	<b>1,470,000,000</b>	<b>490,000,000</b>
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.55624			0.00	0	
<b>Total FIFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>									<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.90463			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.08390				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.40686				0.00	0	
<b>Total FIFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB20</b>										<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.89411				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.48081				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.38593				0.00	0	
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.40874				0.00	0	
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG04</b>										<b>0.00</b>	<b>0</b>	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.41445				0.00	0	
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG05</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.19840				0.00	0	6,230,000,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,230,000,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>6,230,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	103.44756				0.00	0	10,420,000,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,420,000,00</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	<b>10,420,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.28762				0.00	100,000,000	350,000,00
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>350,000,00</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>100,000,000</b>	<b>350,000,00</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB27 On 03/06/2026 Spot Bond			9.33000	102.80154	9.33000	102.77579				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.15621				0.00	0	
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.73517				0.00	0	
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB29</b>										<b>0.00</b>	<b>0</b>	
FRB30 On 19/04/2026 Spot Bond			9.25000	98.14434	9.25000	98.11996				0.00	0	
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.07133				0.00	0	
<b>Total FRB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB31</b>										<b>0.00</b>	<b>0</b>	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.74751				0.00	0	
<b>Total FRB32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB32</b>										<b>0.00</b>	<b>0</b>	
FRB33 On 29/09/2029 Spot Bond					0.00000	101.77855				0.00	0	
<b>Total FRB33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB33</b>										<b>0.00</b>	<b>0</b>	
FRB34 On 02/06/2028 Spot Bond					0.00000	100.31594				0.00	0	
<b>Total FRB34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB34</b>										<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			4.76000	322.46068	4.76000	322.40919				0.00	0	
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			3.93000	3.93000	3.93000	164.25916				0.00	0	
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			4.81500	210.44902	4.81500	210.41509				0.00	0	
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			5.47000	5.47000	5.47000	110.50670				0.00	0	
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			5.65500	5.65500	5.65500	222.63786				0.00	0	1,000,000,00
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
FRBI46 On 31/03/2046 Spot Bond			5.79000	93.90287	5.79000	93.88530				0.00	0	
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.77000	94.84742	5.77000	94.82987				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			8.85760	8.85760	8.85760	85.17689				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			8.86560	8.86560	8.86560	84.31706				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC169 On 31/01/2025 Spot Bond			5.20500	5.20500	5.20500	160.05042				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.57493				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC267 On 06/08/2023 Spot Bond					0.00000	101.42740				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.98565				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC271 On 30/01/2023 Spot Bond			10.01400	10.01400	10.01400	103.42992				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 20/12/2023 Spot Bond					0.00000	101.96226				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 27/02/2023 Spot Bond			6.54000	6.54000	6.54000	123.18083				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 11/11/2024 Spot Bond					0.00000	100.81258				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.78479				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 27/02/2023 Spot Bond			6.37000	6.37000	6.37000	120.95274				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.77155				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.58093				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.58878				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29(On 20/06/2024 Spot Bond					0.00000	102.44052				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.67285				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.08753				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 31/05/2024 Spot Bond					0.00000	100.36801				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.26406				0.00	0	290,000,00
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
FRC30: On 27/02/2023 Spot Bond					0.00000	100.39659				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.19743				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.74393				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.93456				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/06/2024 Spot Bond					0.00000	102.07705				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.55939				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 15/09/2033 Spot Bond					0.00000	99.94915				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.94061				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.91618				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2026 Spot Bond					0.00000	102.07677				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/12/2024 Spot Bond					0.00000	102.20329				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.95042				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.53515				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/12/2022 Spot Bond					0.00000	102.09053				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 27/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.71097				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.61669				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC33: On 25/04/2023 Spot Bond					0.00000	101.87787				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.37574				0.00	112,000,000	56,000,00
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>112,000,000</b>	<b>56,000,00</b>
<b>Total For FRC339</b>										<b>0.00</b>	<b>112,000,000</b>	<b>56,000,00</b>
FRC34: On 20/02/2024 Spot Bond					0.00000	100.64888				0.00	240,000,000	120,000,00
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,00</b>
<b>Total For FRC340</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,00</b>
FRC34: On 20/12/2024 Spot Bond					0.00000	102.37092				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.78677				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC343 On 20/12/2025 Spot Bond					0.00000	102.19602				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC346 On 27/03/2024 Spot Bond					0.00000	102.79803				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.23068				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.02009				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.98656				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.34366				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.17059				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.15867				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC353 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.06914				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.03800				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC357 On 31/01/2024 Spot Bond					0.00000	101.04634				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.06188				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC361 On 31/01/2024 Spot Bond					0.00000	100.95705				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 31/03/2023 Spot Bond					0.00000	101.64963				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.81483				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC364 On 28/02/2024 Spot Bond					0.00000	100.78461				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC365 On 31/08/2024 Spot Bond					0.00000	101.07728				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC366 On 20/06/2026 Spot Bond					0.00000	93.64077				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC368 On 31/05/2024 Spot Bond					0.00000	100.35965				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC370 On 20/06/2026 Spot Bond					0.00000	92.34880				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC371 On 20/06/2026 Spot Bond					0.00000	92.51317				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.15797				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.15398				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	94.02540				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.23778				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.56701				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.40263				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.79431				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 23/09/2023 Spot Bond					0.00000	102.17094				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.97344				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.51811				0.00	0	
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.51811				0.00	0	
<b>Total FRC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.49631				0.00	520,000,000	260,000,000
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
<b>Total For FRC386</b>										<b>0.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
FRC38: On 16/02/2025 Spot Bond					0.00000	100.49631				0.00	520,000,000	260,000,000



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total FRC387 SPOT</b>									<b>0.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
<b>Total For FRC387</b>									<b>0.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
FRC387 On 07/12/2023 Spot Bond					0.00000	100.43675			0.00	600,000,000	300,000,000
<b>Total FRC388 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For FRC388</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
FRC388 On 30/04/2027 Spot Bond					0.00000	101.03640			0.00	0	0
<b>Total FRC389 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC389</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC389 On 25/04/2023 Spot Bond					0.00000	101.18988			0.00	0	0
<b>Total FRC390 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC390</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC390 On 25/04/2023 Spot Bond					0.00000	101.63380			0.00	0	0
<b>Total FRC392 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC392</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC392 On 11/11/2024 Spot Bond					0.00000	100.72329			0.00	0	0
<b>Total FRC393 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC393</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC393 On 27/03/2024 Spot Bond					0.00000	101.98526			0.00	0	0
<b>Total FRC394 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC394</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC394 On 31/01/2027 Spot Bond					0.00000	101.03636			0.00	0	0
<b>Total FRC395 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC395</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC395 On 21/07/2025 Spot Bond					0.00000	101.15620			0.00	0	0
<b>Total FRC396 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC396</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC396 On 31/03/2023 Spot Bond			14.52000	14.52000	14.52000	99.88991			0.00	0	0
<b>Total FRC397 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC397</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC397 On 21/07/2025 Spot Bond					0.00000	101.22529			0.00	0	0
<b>Total FRC398 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC398</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC398 On 21/01/2030 Spot Bond					0.00000	101.31127			0.00	0	0
<b>Total FRC399 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC399</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40( On 19/01/2027 Spot Bond					0.00000	101.38705				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC40( On 19/01/2027 Spot Bond			10.99000	10.99000	10.99000	102.58824				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC40( On 20/06/2027 Spot Bond					0.00000	102.58192				0.00	0	
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	
FRC40( On 19/05/2026 Spot Bond					0.00000	100.62928				0.00	0	
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC403</b>										<b>0.00</b>	<b>0</b>	
FRC40( On 19/05/2026 Spot Bond			13.22000	13.22000	13.22000	100.13603				0.00	0	
<b>Total FRC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC404</b>										<b>0.00</b>	<b>0</b>	
FRC40( On 19/01/2027 Spot Bond			10.98500	10.98500	10.98500	104.78165				0.00	0	
<b>Total FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC40( On 06/07/2027 Spot Bond					0.00000	101.83539				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC40( On 13/10/2026 Spot Bond					0.00000	101.51636				0.00	0	
<b>Total FRC407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC407</b>										<b>0.00</b>	<b>0</b>	
FRC40( On 23/09/2025 Spot Bond					0.00000	102.37038				0.00	0	
<b>Total FRC408 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC408</b>										<b>0.00</b>	<b>0</b>	
FRC40( On 23/09/2025 Spot Bond			11.41000	11.41000	11.41000	101.85253				0.00	0	
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC41( On 30/04/2027 Spot Bond					0.00000	101.03640				0.00	0	
<b>Total FRC410 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC410</b>										<b>0.00</b>	<b>0</b>	
FRC41( On 30/04/2025 Spot Bond					0.00000	101.11730				0.00	0	
<b>Total FRC411 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC411</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.39217				0.00	0	
<b>Total FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.16019				0.00	0	
<b>Total FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.43579				0.00	0	
<b>Total FRC414 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC414</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2025 Spot Bond					0.00000	100.37863				0.00	0	
<b>Total FRC415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC415</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 20/06/2027 Spot Bond					0.00000	102.70640				0.00	0	
<b>Total FRC416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC416</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2025 Spot Bond					0.00000	101.11719				0.00	0	
<b>Total FRC417 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC417</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.39079				0.00	0	
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.15118				0.00	0	
<b>Total FRC419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC419</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 30/04/2026 Spot Bond					0.00000	101.03640				0.00	0	
<b>Total FRC420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC420</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.23689				0.00	0	
<b>Total FRC421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC421</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.27889				0.00	0	
<b>Total FRC422 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC422</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.27889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC423</b>										<b>0.00</b>	<b>0</b>	
FRC423 On 31/08/2025 Spot Bond					0.00000	100.36821				0.00	0	
<b>Total FRC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC424</b>										<b>0.00</b>	<b>0</b>	
FRC424 On 31/07/2025 Spot Bond					0.00000	101.03630				0.00	0	
<b>Total FRC425 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC425</b>										<b>0.00</b>	<b>0</b>	
FRC425 On 30/09/2027 Spot Bond					0.00000	101.89133				0.00	0	
<b>Total FRC426 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC426</b>										<b>0.00</b>	<b>0</b>	
FRC426 On 30/09/2026 Spot Bond					0.00000	101.99222				0.00	0	
<b>Total FRC427 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC427</b>										<b>0.00</b>	<b>0</b>	
FRC427 On 21/06/2027 Spot Bond					0.00000	102.02281				0.00	0	
<b>Total FRC428 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC428</b>										<b>0.00</b>	<b>0</b>	
FRC428 On 31/10/2027 Spot Bond					0.00000	101.03646				0.00	0	
<b>Total FRC429 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC429</b>										<b>0.00</b>	<b>0</b>	
FRC429 On 31/10/2026 Spot Bond					0.00000	101.11314				0.00	0	
<b>Total FRC430 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC430</b>										<b>0.00</b>	<b>0</b>	
FRC430 On 31/08/2027 Spot Bond					0.00000	100.36095				0.00	0	
<b>Total FRC431 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC431</b>										<b>0.00</b>	<b>0</b>	
FRC431 On 31/10/2026 Spot Bond					0.00000	101.03633				0.00	0	
<b>Total FRC432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC432</b>										<b>0.00</b>	<b>0</b>	
FRC432 On 31/08/2027 Spot Bond					0.00000	100.36095				0.00	0	
<b>Total FRC433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC433</b>										<b>0.00</b>	<b>0</b>	
FRC433 On 31/08/2027 Spot Bond					0.00000	100.37834				0.00	0	
<b>Total FRC434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC434</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC43: On 20/11/2026 Spot Bond					0.00000	100.40772				0.00	0	
<b>Total FRC435 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC435</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 21/06/2027 Spot Bond					0.00000	102.01943				0.00	0	
<b>Total FRC436 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC436</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/01/2030 Spot Bond			9.87500	9.87500	9.87500	104.27422				0.00	0	
<b>Total FRC437 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC437</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	99.93479				0.00	0	
<b>Total FRC438 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC438</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	99.93056				0.00	0	
<b>Total FRC439 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC439</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 31/07/2025 Spot Bond					0.00000	101.12357				0.00	0	
<b>Total FRC440 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC440</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.36443				0.00	0	
<b>Total FRC441 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC441</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.36443				0.00	0	
<b>Total FRC442 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC442</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 20/12/2027 Spot Bond					0.00000	101.40733				0.00	0	
<b>Total FRC443 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC443</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 23/09/2026 Spot Bond					0.00000	101.30905				0.00	0	
<b>Total FRC444 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC444</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 28/10/2023 Spot Bond					0.00000	101.01189				0.00	0	
<b>Total FRC445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC445</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.36095				0.00	0	
<b>Total FRC446 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC446</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 15/03/2028 Spot Bond					0.00000	99.94493				0.00	0	
<b>Total FRC447 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC447</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			5.39000	105.89486	5.39000	105.87609				0.00	0	
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			5.55000	114.25014	5.55000	114.22967				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.33680				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.97181				0.00	100,000,000	11,050,000,00
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>11,050,000,00</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>100,000,000</b>	<b>11,050,000,00</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.88842				0.00	660,000,000	330,000,00
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>660,000,000</b>	<b>330,000,00</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>660,000,000</b>	<b>330,000,00</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.71978				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.17316				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.08007				0.00	300,000,000	150,000,00
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.58088				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.19016				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.05477				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRJ29S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29S</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.66503				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 15/01/2024 Spot Bond			5.10800	5.10800	5.10800	99.71130				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			5.52000	5.52000	5.52000	114.63456				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.73460				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			5.66000	112.78017	5.66000	112.75962				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 07/12/2033 Spot Bond			5.67000	222.38656	5.67000	222.34564				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.80000	110.94210	5.80000	110.92147				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 07/12/2033 Spot Bond			5.67000	5.67000	5.67000	222.34564				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2025 Spot Bond			5.10500	160.40243	5.10500	160.37558				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			3.70500	114.87265	3.70500	114.85770				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.60000	113.57913	5.60000	113.55863				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12( On 07/12/2033 Spot Bond			5.79000	220.06527	5.79000	220.02409				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS12( On 07/12/2033 Spot Bond			5.84000	219.10659	5.84000	219.06529				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS12( On 31/01/2025 Spot Bond			4.28500	163.09723	4.28500	163.07347				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS12( On 07/12/2033 Spot Bond			5.87000	218.53380	5.87000	218.49242				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS12( On 31/01/2038 Spot Bond			5.80000	110.94210	5.80000	110.92147				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS12( On 31/03/2028 Spot Bond			5.25500	206.04525	5.25500	206.00961				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS12( On 31/01/2038 Spot Bond			6.55000	101.69008	6.55000	101.66916				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS12( On 31/03/2028 Spot Bond			5.46500	203.98089	5.46500	203.94446				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS13( On 31/03/2028 Spot Bond			5.52500	203.39543	5.52500	203.35878				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS13( On 07/12/2033 Spot Bond			6.38000	209.06426	6.38000	209.02185				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS13( On 31/01/2038 Spot Bond			6.50000	102.27699	6.50000	102.25608				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS13( On 31/01/2038 Spot Bond			5.80000	5.80000	5.80000	110.92147				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			5.78000	111.20245	5.78000	111.18184				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			5.33500	205.25600	5.33500	205.22006				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			6.15000	213.27283	6.15000	213.23086				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			5.46500	203.98089	5.46500	203.94446				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			5.46500	203.98089	5.46500	203.94446				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			4.86600	209.93307	4.86600	209.89894				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			5.05500	160.56514	5.05500	160.53847				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/03/2028 Spot Bond			5.81500	200.59292	5.81500	200.55522				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			5.85500	200.20987	5.85500	200.17204				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			5.02500	160.66286	5.02500	160.63631				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/03/2028 Spot Bond			5.33000	205.30523	5.33000	205.26931				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			5.86500	5.86500	5.86500	200.07636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS17: On 16/10/2024 Spot Bond					0.00000	101.28836				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 18/09/2023 Spot Bond					0.00000	101.89428				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 27/09/2025 Spot Bond					0.00000	101.84818				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 16/11/2023 Spot Bond					0.00000	173.27258				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 23/01/2024 Spot Bond					0.00000	136.57352				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 23/01/2024 Spot Bond					0.00000	187.34953				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS19: On 19/06/2026 Spot Bond					0.00000	236.35763				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.67975				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS19: On 05/08/2025 Spot Bond					0.00000	100.75298				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS20: On 12/08/2025 Spot Bond					0.00000	100.58323				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20 On 06/08/2025 Spot Bond					0.00000	100.37364				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 14/10/2025 Spot Bond					0.00000	101.31816				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.46820				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 20/12/2024 Spot Bond					0.00000	101.61751				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.78677				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.60098				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 31/03/2032 Spot Bond					0.00000	125.75280				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond					0.00000	105.69129				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.58086				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS240 On 12/12/2025 Spot Bond					0.00000	71.90522				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.13295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS243 On 29/12/2023 Spot Bond					0.00000	112.14283				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.72406				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS248 On 22/02/2024 Spot Bond					0.00000	98.98460				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.26001				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS257 On 23/01/2024 Spot Bond					0.00000	113.20446				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS258 On 25/03/2024 Spot Bond					0.00000	102.41627				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.37579				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS262 On 31/03/2032 Spot Bond					0.00000	101.86699				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS267 On 22/06/2026 Spot Bond					0.00000	115.29053				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS268 On 31/03/2031 Spot Bond					0.00000	101.87716				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS273 On 31/03/2032 Spot Bond					0.00000	101.86901				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS276 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 30/09/2024 Spot Bond					0.00000	102.22014				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS279 On 21/09/2024 Spot Bond					0.00000	102.30470				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.91070				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 30/09/2024 Spot Bond					0.00000	101.95186				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS284 On 28/02/2031 Spot Bond			10.57500	10.57500	10.57500	96.95162				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS285 On 28/02/2031 Spot Bond			10.57500	10.57500	10.57500	96.95162				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 25/10/2026 Spot Bond					0.00000	101.03666				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.55205				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 31/01/2030 Spot Bond			11.80400	11.80400	11.80400	92.08882				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS289 On 12/02/2024 Spot Bond					0.00000	94.39081				0.00	0	
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	
FRS291 On 20/01/2023 Spot Bond					0.00000	92.07761				0.00	0	
<b>Total FRS292 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS292</b>										<b>0.00</b>	<b>0</b>	
FRS292 On 26/01/2023 Spot Bond					0.00000	96.98740				0.00	0	
<b>Total FRS293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS293</b>										<b>0.00</b>	<b>0</b>	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS295 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS295</b>										<b>0.00</b>	<b>0</b>	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS296</b>										<b>0.00</b>	<b>0</b>	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS297</b>										<b>0.00</b>	<b>0</b>	
FRS297 On 09/05/2025 Spot Bond					0.00000	102.85314				0.00	0	
<b>Total FRS298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS298</b>										<b>0.00</b>	<b>0</b>	
FRS298 On 12/05/2023 Spot Bond					0.00000	104.61347				0.00	0	
<b>Total FRS299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS299</b>										<b>0.00</b>	<b>0</b>	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.54025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS301</b>										<b>0.00</b>	<b>0</b>	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS302</b>										<b>0.00</b>	<b>0</b>	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS303</b>										<b>0.00</b>	<b>0</b>	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS304 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS304</b>										<b>0.00</b>	<b>0</b>	
FRS304 On 06/07/2023 Spot Bond					0.00000	101.53925				0.00	0	
<b>Total FRS305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS305</b>										<b>0.00</b>	<b>0</b>	
FRS305 On 30/04/2026 Spot Bond					0.00000	101.03640				0.00	0	
<b>Total FRS306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS306</b>										<b>0.00</b>	<b>0</b>	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS307 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS307</b>										<b>0.00</b>	<b>0</b>	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.06800				0.00	0	
<b>Total FRS308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS308</b>										<b>0.00</b>	<b>0</b>	
FRS308 On 13/07/2027 Spot Bond					0.00000	107.42821				0.00	0	
<b>Total FRS309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS309</b>										<b>0.00</b>	<b>0</b>	
FRS309 On 21/09/2023 Spot Bond			9.75000	9.75000	9.75000	103.00632				0.00	0	
<b>Total FRS310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS310</b>										<b>0.00</b>	<b>0</b>	
FRS310 On 21/09/2023 Spot Bond					0.00000	101.95710				0.00	0	
<b>Total FRS311 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS311</b>										<b>0.00</b>	<b>0</b>	
FRS311 On 28/09/2025 Spot Bond					0.00000	105.23254				0.00	0	
<b>Total FRS312 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS312</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS31 On 27/04/2024 Spot Bond					0.00000	100.87747				0.00	0	
<b>Total FRS313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS313</b>										<b>0.00</b>	<b>0</b>	
FRS314 On 03/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	40,000,000,000	20,000,000,000	
<b>Total FRS314 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>40,000,000,000</b>	<b>20,000,000,000</b>	
<b>Total For FRS314</b>									<b>10,000,000,000,000.00</b>	<b>40,000,000,000</b>	<b>20,000,000,000</b>	
FRS36 On 07/12/2023 Spot Bond			4.40000	4.40000	4.40000	323.51195			0.00	0		
<b>Total FRS36 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRS36</b>									<b>0.00</b>	<b>0</b>		
FRS37 On 07/12/2023 Spot Bond			3.78000	325.46800	3.78000	325.42464			0.00	0	145,000,000	
<b>Total FRS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>145,000,000</b>	
<b>Total For FRS37</b>									<b>0.00</b>	<b>0</b>	<b>145,000,000</b>	
FRS43 On 07/12/2023 Spot Bond			4.14000	4.14000	4.14000	324.31196			0.00	0		
<b>Total FRS43 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRS43</b>									<b>0.00</b>	<b>0</b>		
FRS62 On 04/11/2026 Spot Bond					0.00000	100.79688			0.00	0		
<b>Total FRS62 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRS62</b>									<b>0.00</b>	<b>0</b>		
FRS64 On 26/01/2042 Spot Bond			5.50000	104.11360	5.50000	104.09508			0.00	0		
<b>Total FRS64 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRS64</b>									<b>0.00</b>	<b>0</b>		
FRS81 On 30/10/2042 Spot Bond			5.16000	64.36679	5.16000	108.10588			0.00	0		
<b>Total FRS81 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRS81</b>									<b>0.00</b>	<b>0</b>		
FRS85 On 31/01/2025 Spot Bond			4.17500	4.17500	4.17500	163.43973			0.00	0		
<b>Total FRS85 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRS85</b>									<b>0.00</b>	<b>0</b>		
FRS87 On 31/01/2025 Spot Bond			4.45500	4.45500	4.45500	162.50949			0.00	0		
<b>Total FRS87 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRS87</b>									<b>0.00</b>	<b>0</b>		
FRS90 On 07/12/2023 Spot Bond			5.20000	5.20000	5.20000	321.06914			0.00	0		
<b>Total FRS90 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>		
FRX23 On 28/02/2023 Spot Bond			7.50000	7.50000	7.50000	102.25710			0.00	0		
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			8.79000	103.62234	8.79000	103.59786				0.00	0	
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			8.97000	105.50055	8.97000	105.47540				0.00	0	
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			9.20500	102.83312	9.20500	102.80770			134,965,551,000.00		14,662,200	1,228,10
<b>Total FRX26 SPOT</b>									<b>134,965,551,000.00</b>		<b>14,662,200</b>	<b>1,228,10</b>
<b>Total For FRX26</b>									<b>134,965,551,000.00</b>		<b>14,662,200</b>	<b>1,228,10</b>
FRX27 On 07/03/2027 Spot Bond			9.25000	105.95954	9.25000	105.93307				0.00	0	176,619,80
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>176,619,80</b>
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	<b>176,619,80</b>
FRX28 On 26/07/2028 Spot Bond			10.03000	104.23468	10.03000	104.20696				0.00	0	
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			10.55000	99.63907	10.55000	99.61123				0.00	0	
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			10.66500	96.68177	10.66500	96.65447			9,598,500,000,000.00		900,000,000	900,000,00
<b>Total FRX31 SPOT</b>									<b>9,598,500,000,000.00</b>		<b>900,000,000</b>	<b>900,000,00</b>
<b>Total For FRX31</b>									<b>9,598,500,000,000.00</b>		<b>900,000,000</b>	<b>900,000,00</b>
FRX32 On 31/03/2032 Spot Bond			10.80000	100.51691	10.80000	100.48787				0.00	0	
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			11.92500	70.87810	11.92500	70.85555				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.52145				0.00	0	
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.38426				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.36932				0.00	42,458,400	21,229,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>42,458,400</b>	<b>21,229,200</b>
<b>Total For FS7A2</b>										<b>0.00</b>	<b>42,458,400</b>	<b>21,229,200</b>
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.37945				0.00	120,000,000	60,000,000
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For FS7A3</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.38242				0.00	0	0
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.05069				0.00	0	0
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.07271				0.00	0	0
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL06 On 21/06/2024 Spot Bond					0.00000	100.10339				0.00	0	20,000,000,000
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.72481				0.00	0	0
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.42595				0.00	0	0
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.44143				0.00	0	0
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.54756				0.00	0	0
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRL35 On 12/06/2029 Spot Bond			5.07000	113.28402	5.07000	113.26500				0.00	0	0
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	101.25338				0.00	0	0
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
GRT17 On 17/10/2023 Spot Bond			8.40900	102.97982	8.40900	102.95652				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.75515				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			7.76000	104.36918	7.76000	104.34735				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.97156				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.17973				0.00	0	240,000,00
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	100.87634				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.52453				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.60938				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.05990				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.56815				0.00	0	950,000,00
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>950,000,00</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	<b>950,000,00</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	100.35166				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.21422				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.54194				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	102.01455				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.69143				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.59722				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.87090				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.62286				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.88872				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.32634				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.53067				0.00	100,000,000	50,000,00
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For GRT47</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
GRT48 On 22/04/2026 Spot Bond					0.00000	101.36702				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.02220				0.00	0	
<b>Total GRT49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT49</b>										<b>0.00</b>	<b>0</b>	
GRT50 On 10/06/2027 Spot Bond					0.00000	99.98666				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT50</b>										<b>0.00</b>	<b>0</b>	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.60866				0.00	0	
<b>Total GS0009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GS0009</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.36459				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.58418				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H10T5 On 27/03/2024 Spot Bond			9.38000	9.38000	9.38000	100.50560				0.00	0	
<b>Total H10T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T5</b>										<b>0.00</b>	<b>0</b>	
H12T16 On 20/01/2023 Spot Bond					0.00000	100.71052				0.00	0	
<b>Total H12T16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T16</b>										<b>0.00</b>	<b>0</b>	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.88386				0.00	0	
<b>Total H12T19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T19</b>										<b>0.00</b>	<b>0</b>	
H12T20 On 04/04/2023 Spot Bond					0.00000	101.38564				0.00	0	
<b>Total H12T20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T20</b>										<b>0.00</b>	<b>0</b>	
H12T21 On 30/12/2022 Spot Bond					0.00000	101.42696				0.00	0	
<b>Total H12T21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T21</b>										<b>0.00</b>	<b>0</b>	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.84972				0.00	0	
<b>Total H12T22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T22</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.72887				0.00	160,000,000	80,000,000
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For H12T3</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
HC5T6 On 28/02/2023 Spot Bond					0.00000	100.30778				0.00	0	
<b>Total HC5T6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T6</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
HILB08 On 29/03/2023 Spot Bond					0.00000	101.68391				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.72454				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.07037				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.01204				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.14368				0.00	0	
<b>Total HILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB14</b>										<b>0.00</b>	<b>0</b>	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.65216				0.00	0	
<b>Total HILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB15</b>										<b>0.00</b>	<b>0</b>	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.66695				0.00	0	
<b>Total HILB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB16</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			5.06000	321.54853	5.06000	321.49460				0.00	0	
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			5.19000	5.19000	5.19000	322.00691				0.00	0	
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			10.89500	100.29169	10.89500	100.26279				0.00	0	13,500,000.00
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000.00</b>
<b>Total For HWAY30</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000.00</b>
HWAY3 On 28/02/2033 Spot Bond			5.54000	75.25457	5.54000	107.15029				0.00	0	
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			12.14000	85.63117	12.14000	85.60374			359,953,428,000.00		29,650,200	4,302,483.50
<b>Total HWAY34 SPOT</b>									<b>359,953,428,000.00</b>		<b>29,650,200</b>	<b>4,302,483.50</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total For HWAY34</b>									<b>359,953,428,000.00</b>	<b>29,650,200</b>	<b>4,302,483,50</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.48962	100.00000	12.46212			0.00	0	
<b>Total HWAY34/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			12.20500	84.60267	12.20500	84.57543			0.00	0	4,590,000,00
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.48558	100.00000	12.45809			0.00	0	
<b>Total HWAY35/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>									<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			3.49000	165.76445	3.60500	165.35417		566,437,291,000,000.00	448,835,900,000	661,321,368,80	
<b>Total I2025 SPOT</b>								<b>566,437,291,000,000.00</b>	<b>448,835,900,000</b>	<b>661,321,368,80</b>	
<b>Total For I2025</b>								<b>566,437,291,000,000.00</b>	<b>448,835,900,000</b>	<b>661,321,368,80</b>	
I2029 On 31/03/2029 Spot Bond			4.46000	117.14384	4.60000	116.18239		392,113,615,014,000.00	87,917,850,900	157,158,996,00	
<b>Total I2029 SPOT</b>								<b>392,113,615,014,000.00</b>	<b>87,917,850,900</b>	<b>157,158,996,00</b>	
<b>Total For I2029</b>								<b>392,113,615,014,000.00</b>	<b>87,917,850,900</b>	<b>157,158,996,00</b>	
I2033 On 28/02/2033 Spot Bond			4.71500	112.43272	4.89000	110.67665		749,632,968,089,000.00	158,988,964,600	379,557,037,80	
<b>Total I2033 SPOT</b>								<b>749,632,968,089,000.00</b>	<b>158,988,964,600</b>	<b>379,557,037,80</b>	
<b>Total For I2033</b>								<b>749,632,968,089,000.00</b>	<b>158,988,964,600</b>	<b>379,557,037,80</b>	
I2038 On 31/01/2038 Spot Bond			4.79000	125.05842	4.90000	123.40079		357,641,039,000,000.00	74,664,100,000	373,185,977,30	
<b>Total I2038 SPOT</b>								<b>357,641,039,000,000.00</b>	<b>74,664,100,000</b>	<b>373,185,977,30</b>	
<b>Total For I2038</b>								<b>357,641,039,000,000.00</b>	<b>74,664,100,000</b>	<b>373,185,977,30</b>	
I2046 On 31/03/2046 Spot Bond			4.79000	109.65747	4.89000	107.91617		585,194,300,000,000.00	122,170,000,000	491,376,388,30	
<b>Total I2046 SPOT</b>								<b>585,194,300,000,000.00</b>	<b>122,170,000,000</b>	<b>491,376,388,30</b>	
<b>Total For I2046</b>								<b>585,194,300,000,000.00</b>	<b>122,170,000,000</b>	<b>491,376,388,30</b>	
I2050 On 31/12/2050 Spot Bond			4.92000	109.38220	4.92000	109.36443		265,114,200,000,000.00	53,885,000,000	420,818,945,00	
<b>Total I2050 SPOT</b>								<b>265,114,200,000,000.00</b>	<b>53,885,000,000</b>	<b>420,818,945,00</b>	
<b>Total For I2050</b>								<b>265,114,200,000,000.00</b>	<b>53,885,000,000</b>	<b>420,818,945,00</b>	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.53362			0.00	0	
<b>Total IBG01 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For IBG01</b>								<b>0.00</b>	<b>0</b>		
IBG02 On 07/02/2027 Spot Bond					0.00000	100.31328			0.00	0	340,000,00
<b>Total IBG02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>340,000,00</b>
<b>Total For IBG02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>340,000,00</b>
IBL109 On 07/12/2023 Spot Bond			4.86000	322.15618	4.86000	322.10390			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>										<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.59405				0.00	0	
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.64396				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.56359				0.00	0	
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.23409				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.38334				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.45668				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.92807				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.86882				0.00	541,600,000	135,400,000
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>541,600,000</b>	<b>135,400,000</b>
<b>Total For IBL138</b>										<b>0.00</b>	<b>541,600,000</b>	<b>135,400,000</b>
IBL141 On 20/02/2023 Spot Bond					0.00000	100.37201				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.83373				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.61253				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL148 On 25/08/2023 Spot Bond					0.00000	100.39554				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.40517				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.36459				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.99475				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.93653				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.66851				0.00	0	500,000,0€
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
IBL161 On 15/02/2023 Spot Bond					0.00000	101.33208				0.00	0	
<b>Total IBL161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.21761				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.24678				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.64261				0.00	0	500,000,0€
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
IBL168 On 18/05/2026 Spot Bond					0.00000	100.56410				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.09206				0.00	0	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.77694				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.41118				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.60653				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.95777				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.66171				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.32291				0.00	0	
<b>Total IBL192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.71587				0.00	0	
<b>Total IBL197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL197</b>										<b>0.00</b>	<b>0</b>	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.65272				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.09267				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.74908				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2023 Spot Bond					0.00000	99.86482				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.10126				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.09806				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL205 On 09/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL205</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.09487				0.00	0	
<b>Total IBL206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL206</b>										<b>0.00</b>	<b>0</b>	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.82884				0.00	0	
<b>Total IBL207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL207</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.90223				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.45227				0.00	0	
<b>Total IBL210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL210</b>										<b>0.00</b>	<b>0</b>	
IBL211 On 21/02/2023 Spot Bond			6.70500	6.70500	6.70500	100.27310				0.00	0	
<b>Total IBL211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL211</b>										<b>0.00</b>	<b>0</b>	
IBL212 On 22/02/2023 Spot Bond			6.70500	6.70500	6.70500	100.27219		2,145,600,000,000.00		320,000,000	160,000,000	
<b>Total IBL212 SPOT</b>								<b>2,145,600,000,000.00</b>		<b>320,000,000</b>	<b>160,000,000</b>	
<b>Total For IBL212</b>								<b>2,145,600,000,000.00</b>		<b>320,000,000</b>	<b>160,000,000</b>	
IBL213 On 22/02/2023 Spot Bond			6.70500	6.70500	6.70500	100.27959				0.00	0	
<b>Total IBL213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL213</b>										<b>0.00</b>	<b>0</b>	
IBL214 On 22/02/2023 Spot Bond			6.70500	6.70500	6.70500	100.26725				0.00	0	
<b>Total IBL214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL214</b>										<b>0.00</b>	<b>0</b>	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.60491				0.00	0	
<b>Total IBL215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL215</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL216 On 18/03/2025 Spot Bond					0.00000	99.85689				0.00	0	
<b>Total IBL216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL216</b>										<b>0.00</b>	<b>0</b>	
IBL217 On 18/03/2025 Spot Bond					0.00000	99.86689				0.00	0	
<b>Total IBL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL217</b>										<b>0.00</b>	<b>0</b>	
IBL218 On 28/03/2023 Spot Bond			9.75000	9.75000	9.75000	100.85900				0.00	0	
<b>Total IBL218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL218</b>										<b>0.00</b>	<b>0</b>	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.29086				0.00	0	
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.53182				0.00	0	
<b>Total IBL220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL220</b>										<b>0.00</b>	<b>0</b>	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total IBL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL221</b>										<b>0.00</b>	<b>0</b>	
IBL222 On 13/05/2025 Spot Bond			8.31000	8.31000	8.31000	100.09690				0.00	0	
<b>Total IBL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL222</b>										<b>0.00</b>	<b>0</b>	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.70048				0.00	0	
<b>Total IBL223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL223</b>										<b>0.00</b>	<b>0</b>	
IBL224 On 17/05/2025 Spot Bond					0.00000	100.59836				0.00	0	
<b>Total IBL224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL224</b>										<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.41727				0.00	0	
<b>Total IBL225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL225</b>										<b>0.00</b>	<b>0</b>	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.62859				0.00	0	
<b>Total IBL226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL226</b>										<b>0.00</b>	<b>0</b>	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.15212				0.00	0	
<b>Total IBL227 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL227</b>										<b>0.00</b>	<b>0</b>	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.09651				0.00	0	
<b>Total IBL228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL228</b>										<b>0.00</b>	<b>0</b>	
IBL229 On 13/06/2025 Spot Bond					0.00000	99.99994				0.00	0	
<b>Total IBL229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL229</b>										<b>0.00</b>	<b>0</b>	
IBL230 On 14/06/2027 Spot Bond					0.00000	99.99981				0.00	0	
<b>Total IBL230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL230</b>										<b>0.00</b>	<b>0</b>	
IBL231 On 21/06/2025 Spot Bond					0.00000	99.80965				0.00	0	
<b>Total IBL231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL231</b>										<b>0.00</b>	<b>0</b>	
IBL232 On 24/06/2025 Spot Bond			9.21000	9.21000	9.21000	103.62516				0.00	0	
<b>Total IBL232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL232</b>										<b>0.00</b>	<b>0</b>	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.66324				0.00	0	
<b>Total IBL233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL233</b>										<b>0.00</b>	<b>0</b>	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.71449				0.00	0	
<b>Total IBL234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL234</b>										<b>0.00</b>	<b>0</b>	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.57684				0.00	0	
<b>Total IBL235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL235</b>										<b>0.00</b>	<b>0</b>	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.51948				0.00	0	
<b>Total IBL236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL236</b>										<b>0.00</b>	<b>0</b>	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.27753				0.00	0	
<b>Total IBL237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL237</b>										<b>0.00</b>	<b>0</b>	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.15826				0.00	0	
<b>Total IBL238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL238</b>										<b>0.00</b>	<b>0</b>	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.24069				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL239</b>										<b>0.00</b>	<b>0</b>	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.80570				0.00	0	
<b>Total IBL240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL240</b>										<b>0.00</b>	<b>0</b>	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.88083				0.00	0	
<b>Total IBL241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL241</b>										<b>0.00</b>	<b>0</b>	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.91891				0.00	0	
<b>Total IBL242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL242</b>										<b>0.00</b>	<b>0</b>	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.71242				0.00	0	
<b>Total IBL243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL243</b>										<b>0.00</b>	<b>0</b>	
IBL244 On 16/08/2027 Spot Bond			10.15000	10.15000	10.15000	99.48003				0.00	0	
<b>Total IBL244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL244</b>										<b>0.00</b>	<b>0</b>	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.52799				0.00	0	
<b>Total IBL245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL245</b>										<b>0.00</b>	<b>0</b>	
IBL247 On 23/09/2023 Spot Bond					0.00000	99.78538				0.00	0	
<b>Total IBL247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL247</b>										<b>0.00</b>	<b>0</b>	
IBL248 On 30/03/2024 Spot Bond			8.26000	104.23601	8.26000	102.51424				0.00	0	
<b>Total IBL248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL248</b>										<b>0.00</b>	<b>0</b>	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.25695				0.00	0	
<b>Total IBL249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL249</b>										<b>0.00</b>	<b>0</b>	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.70820				0.00	0	
<b>Total IBL250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL250</b>										<b>0.00</b>	<b>0</b>	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.34771				0.00	0	
<b>Total IBL251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL251</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL252 On 08/12/2025 Spot Bond					0.00000	100.11511				0.00	8,000,000,000	2,000,000,000
<b>Total IBL252 SPOT</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For IBL252</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>2,000,000,000</b>
IBL258 On 12/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IBL258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL258</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			8.96000	104.70673	8.96000	104.68180				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.17111				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			9.79000	100.10065	9.79000	100.07422				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			11.27500	100.94373	11.27500	100.91315				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			10.35000	101.69741	10.35000	101.66922				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.80503				0.00	200,000,000	100,000,000
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.09944				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.70793				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.69874				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.77890				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.87011				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.40732				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.59891				0.00	0	13,500,000.00
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000.00</b>
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	<b>13,500,000.00</b>
IDCP07 On 15/12/2022 Spot Bond					0.00000	99.95361				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			9.10000	99.41634	9.10000	99.39204				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.48870				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	100.56694				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.49974				0.00	0	
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.74437				0.00	0	150,000.00
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000.00</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	<b>150,000.00</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	104.48025				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.95367				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.21430				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total INLV10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV10</b>										<b>0.00</b>	<b>0</b>	
INLV11 On 22/03/2027 Spot Bond					0.00000	99.77990				0.00	0	
<b>Total INLV11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>										<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.83026				0.00	0	
<b>Total INLV12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV12</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.72352				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.72359				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.20940				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.67646				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.68537				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.96627				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.64382				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.57786				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.02329				0.00	0	
<b>Total IPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF33</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPFC40 On 25/02/2023 Spot Bond					0.00000	100.38329				0.00	0	
<b>Total IPFC40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC40</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.33216				0.00	0	
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			6.12500	197.64618	6.12500	197.60741				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	104.98670				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			6.02500	198.59127	6.02500	198.55283				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.44615				0.00	160,000,000	80,000,000
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For IVC140</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
IVC145 On 06/06/2023 Spot Bond					0.00000	100.32414				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.37759				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.00620				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.06623				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.85391				0.00	170,000,000	85,000,000
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>170,000,000</b>	<b>85,000,000</b>
<b>Total For IVC159</b>										<b>0.00</b>	<b>170,000,000</b>	<b>85,000,000</b>
IVC176 On 05/06/2023 Spot Bond					0.00000	100.19801				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.47981				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.59418				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2022 Spot Bond			7.83000	99.85006	7.83000	99.82868				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.37796				0.00	0	
<b>Total IVC190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC190</b>										<b>0.00</b>	<b>0</b>	
IVC194 On 31/07/2023 Spot Bond			7.49000	102.50186	7.49000	102.48138				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.02374				0.00	0	
<b>Total IVC198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC198</b>										<b>0.00</b>	<b>0</b>	
IVC200 On 31/08/2023 Spot Bond			7.88000	101.85201	7.88000	101.83027				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.02697				0.00	0	
<b>Total IVC201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2023 Spot Bond			7.82000	101.83478	7.82000	101.81320				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.63870				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC204</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.14585				0.00	0	
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	
IVC209 On 20/12/2022 Spot Bond					0.00000	99.84312				0.00	0	
<b>Total IVC209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC209</b>										<b>0.00</b>	<b>0</b>	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC210</b>										<b>0.00</b>	<b>0</b>	
IVC211 On 21/02/2023 Spot Bond			8.18000	8.18000	8.18000	101.80295				0.00	0	
<b>Total IVC211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC211</b>										<b>0.00</b>	<b>0</b>	
IVC212 On 27/02/2023 Spot Bond			8.88000	8.88000	8.88000	101.17921				0.00	0	
<b>Total IVC212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC212</b>										<b>0.00</b>	<b>0</b>	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.97949				0.00	180,000,000	90,000,000
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
<b>Total For IVC213</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
IVC214 On 28/04/2023 Spot Bond					0.00000	100.95291				0.00	0	
<b>Total IVC214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC214</b>										<b>0.00</b>	<b>0</b>	
IVC215 On 04/04/2023 Spot Bond			6.96000	6.96000	6.96000	101.18894				0.00	0	
<b>Total IVC215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC215</b>										<b>0.00</b>	<b>0</b>	
IVC216 On 22/04/2025 Spot Bond			8.71000	100.66895	8.71000	100.64537				0.00	0	
<b>Total IVC216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC216</b>										<b>0.00</b>	<b>0</b>	
IVC217 On 02/05/2023 Spot Bond			6.04000	101.29166	6.04000	101.24106				0.00	0	
<b>Total IVC217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC217</b>										<b>0.00</b>	<b>0</b>	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.67256				0.00	0	
<b>Total IVC221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC221</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	103.38974				0.00	0	
<b>Total IVC222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC222</b>										<b>0.00</b>	<b>0</b>	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.96473				0.00	0	
<b>Total IVC223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC223</b>										<b>0.00</b>	<b>0</b>	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.40214				0.00	0	
<b>Total IVC224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC224</b>										<b>0.00</b>	<b>0</b>	
IVC225 On 27/03/2023 Spot Bond					0.00000	101.65769				0.00	0	
<b>Total IVC225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC225</b>										<b>0.00</b>	<b>0</b>	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.28992				0.00	0	
<b>Total IVC226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC226</b>										<b>0.00</b>	<b>0</b>	
IVC227 On 13/01/2024 Spot Bond			9.72000	9.72000	9.72000	100.48132				0.00	0	
<b>Total IVC227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC227</b>										<b>0.00</b>	<b>0</b>	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.48846				0.00	0	
<b>Total IVC229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC229</b>										<b>0.00</b>	<b>0</b>	
IVC230 On 26/01/2024 Spot Bond			8.69500	8.69500	8.69500	101.60850				0.00	0	
<b>Total IVC230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC230</b>										<b>0.00</b>	<b>0</b>	
IVC231 On 14/10/2023 Spot Bond					0.00000	101.25606				0.00	0	
<b>Total IVC231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC231</b>										<b>0.00</b>	<b>0</b>	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.36172				0.00	0	
<b>Total IVC232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC232</b>										<b>0.00</b>	<b>0</b>	
IVC234 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			450,000,000,000.00	14,500,000,000	20,000,000,000	
<b>Total IVC234 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>14,500,000,000</b>	<b>20,000,000,000</b>	
<b>Total For IVC234</b>									<b>50,000,000,000,000.00</b>	<b>14,500,000,000</b>	<b>20,000,000,000</b>	
IVZ123 On 19/01/2023 Spot Bond			7.55000	7.55000	7.55000	99.13872				0.00	0	
<b>Total IVZ123 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For IVZ123</b>									<b>0.00</b>	<b>0</b>	
IVZ125 On 15/12/2022 Spot Bond			7.55000	7.55000	7.55000	99.85541			0.00	0	
<b>Total IVZ125 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ125</b>									<b>0.00</b>	<b>0</b>	
IVZ127 On 31/01/2023 Spot Bond			7.55000	7.55000	7.55000	98.89535			0.00	0	
<b>Total IVZ127 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ127</b>									<b>0.00</b>	<b>0</b>	
IVZ129 On 02/02/2023 Spot Bond			7.70000	7.70000	7.70000	98.83242		3,850,000,000,000.00		500,000,000	500,000,000
<b>Total IVZ129 SPOT</b>								<b>3,850,000,000,000.00</b>		<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For IVZ129</b>								<b>3,850,000,000,000.00</b>		<b>500,000,000</b>	<b>500,000,000</b>
IVZ130 On 07/02/2023 Spot Bond			7.70000	7.70000	7.70000	98.72950		0.00		0	
<b>Total IVZ130 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For IVZ130</b>								<b>0.00</b>		<b>0</b>	
IVZ131 On 09/02/2023 Spot Bond			7.70000	7.70000	7.70000	98.68839		0.00		0	
<b>Total IVZ131 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For IVZ131</b>								<b>0.00</b>		<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	
<b>Total JIBAR SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For JIBAR</b>								<b>0.00</b>		<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	99.80765		0.00		0	
<b>Total JPM002 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For JPM002</b>								<b>0.00</b>		<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.36935		0.00		0	
<b>Total KAP014 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For KAP014</b>								<b>0.00</b>		<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.05487		0.00		0	
<b>Total KAP015 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For KAP015</b>								<b>0.00</b>		<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.22302		0.00		0	
<b>Total KAP017 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For KAP017</b>								<b>0.00</b>		<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.45400		0.00		0	
<b>Total KAP018 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For KAP018</b>								<b>0.00</b>		<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.96832		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP02( On 15/12/2025 Spot Bond					0.00000	99.95232				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP02( On 15/09/2026 Spot Bond					0.00000	100.95598				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP02( On 18/02/2025 Spot Bond					0.00000	100.45058				0.00	0	
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	
KAP02( On 04/03/2027 Spot Bond					0.00000	100.19484				0.00	0	
<b>Total KAP023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP023</b>										<b>0.00</b>	<b>0</b>	
KAP02( On 12/04/2025 Spot Bond					0.00000	101.29943				0.00	0	
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP024</b>										<b>0.00</b>	<b>0</b>	
KAP02( On 12/04/2027 Spot Bond					0.00000	101.33839				0.00	0	
<b>Total KAP025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP025</b>										<b>0.00</b>	<b>0</b>	
KAP02( On 28/09/2025 Spot Bond					0.00000	101.61882				0.00	0	
<b>Total KAP026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP026</b>										<b>0.00</b>	<b>0</b>	
KAP02( On 28/09/2027 Spot Bond					0.00000	101.66246				0.00	0	
<b>Total KAP027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP027</b>										<b>0.00</b>	<b>0</b>	
KAP02( On 18/11/2025 Spot Bond					0.00000	100.44024				0.00	0	
<b>Total KAP028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP028</b>										<b>0.00</b>	<b>0</b>	
KAP02( On 18/11/2027 Spot Bond					0.00000	100.44902				0.00	0	
<b>Total KAP029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP029</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			9.85000	115.48545	9.85000	115.45477				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL08 On 28/02/2023 Spot Bond					0.00000	100.57265				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.46886				0.00	140,000,000	70,000,000
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	102.37646				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.91322				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.94019				0.00	0	
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL12</b>										<b>0.00</b>	<b>0</b>	
LHC01 On 19/07/2025 Spot Bond					0.00000	101.70863				0.00	0	
<b>Total LHC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC01</b>										<b>0.00</b>	<b>0</b>	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.73590				0.00	1,500,000,000	1,500,000,000
<b>Total LHC02 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
<b>Total For LHC02</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.41516				0.00	0	
<b>Total LRFA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA4</b>										<b>0.00</b>	<b>0</b>	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.42706				0.00	0	
<b>Total LRFB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB4</b>										<b>0.00</b>	<b>0</b>	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.43895				0.00	0	
<b>Total LRFC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC4</b>										<b>0.00</b>	<b>0</b>	
MAR01 On 17/09/2023 Spot Bond					0.00000	99.80735				0.00	0	
<b>Total MAR01B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR01B</b>										<b>0.00</b>	<b>0</b>	
MAR02 On 17/09/2024 Spot Bond					0.00000	99.79149				0.00	0	
<b>Total MAR02B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For MAR02B</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.44716				0.00	0	270,000,00
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>270,000,00</b>
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	<b>270,000,00</b>
MBF07: On 28/05/2024 Spot Bond					0.00000	100.42577				0.00	200,000,000	100,000,00
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For MBF070</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
MBF07: On 17/09/2024 Spot Bond					0.00000	99.90383				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.38232				0.00	0	10,000,000,00
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For MBF072</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
MBF07: On 30/09/2025 Spot Bond					0.00000	101.50366				0.00	0	
<b>Total MBF073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF073</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.33811				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.91021				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.79744				0.00	0	14,100,000,00
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,100,000,00</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	<b>14,100,000,00</b>
MBP04: On 26/02/2024 Spot Bond					0.00000	100.67167				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.86347				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05: On 12/03/2023 Spot Bond					0.00000	100.09414				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MBP05: On 26/03/2024 Spot Bond					0.00000	101.57033				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			9.10000	9.10000	9.10000	108.85463				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.18748				0.00	140,000,000	70,000,000
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.65202				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	100.91569				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			9.75000	98.60903	9.75000	98.58324				0.00	0	
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	
MML03 On 15/03/2028 Spot Bond					0.00000	101.34474				0.00	0	
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			10.00000	92.86781	10.00000	93.41790				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MML05 On 25/05/2027 Spot Bond					0.00000	100.53985				0.00	0	
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML05</b>										<b>0.00</b>	<b>0</b>	
MML06 On 25/05/2029 Spot Bond			10.57500	97.91984	10.57500	97.89197				0.00	0	
<b>Total MML06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML06</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.13111				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.72406				0.00	0	28,000,000
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,000,000</b>
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	<b>28,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN13 On 04/06/2025 Spot Bond					0.00000	101.89523				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.32460				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.21981				0.00	260,000,000	630,000,000
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>630,000,000</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>260,000,000</b>	<b>630,000,000</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	101.38007				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.06777				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.24191				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.61512				0.00	0	231,000,000
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>231,000,000</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	<b>231,000,000</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	101.74624				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			9.69500	99.31853	9.69500	99.29298				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.66174				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.51714				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.17409				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.99094				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.39991				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.82016				0.00	0	
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.25615				0.00	0	
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.24160				0.00	0	
<b>Total MTN31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN31</b>										<b>0.00</b>	<b>0</b>	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.37886				0.00	0	150,000,00
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For MTN32</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
MTN33 On 13/09/2029 Spot Bond					0.00000	100.43764				0.00	0	
<b>Total MTN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN33</b>										<b>0.00</b>	<b>0</b>	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.54894				0.00	0	
<b>Total MTN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN35</b>										<b>0.00</b>	<b>0</b>	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.56620				0.00	0	
<b>Total MTN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN36</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2023 Spot Bond					0.00000	100.41466				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/02/2024 Spot Bond					0.00000	100.63769				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2024 Spot Bond					0.00000	100.40887				0.00	40,000,000	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For MWAR07</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
MWAR( On 22/05/2025 Spot Bond					0.00000	100.40899				0.00	580,000,000	520,000,000
<b>Total MWAR08 SPOT</b>										<b>0.00</b>	<b>580,000,000</b>	<b>520,000,000</b>
<b>Total For MWAR08</b>										<b>0.00</b>	<b>580,000,000</b>	<b>520,000,000</b>
MWAR( On 22/11/2025 Spot Bond					0.00000	100.38011				0.00	0	190,000,000
<b>Total MWAR09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
<b>Total For MWAR09</b>										<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
MWAR( On 22/11/2023 Spot Bond					0.00000	100.34631				0.00	0	
<b>Total MWAR10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR10</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.64741				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.98516				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.27229				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.53638				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			8.85000	104.39861	8.85000	104.37404				0.00	0	
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			10.63000	103.47487	10.63000	103.44575				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.12384				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.85321				0.00	0	
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG05 On 25/10/2024 Spot Bond					0.00000	101.00543				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.84611				0.00	0	
<b>Total NBG06G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>										<b>0.00</b>	<b>0</b>	
NBG07 On 15/12/2028 Spot Bond					0.00000	99.95461				0.00	0	
<b>Total NBG07G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG07G</b>										<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			8.39000	103.86070	8.39000	103.83712				0.00	0	
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			8.80800	104.37895	8.80800	104.35450				0.00	0	10,000,00
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
NBK17 On 22/04/2026 Spot Bond			9.38000	103.03387	9.38000	103.00792				0.00	0	70,000,00
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
NBK20 On 01/06/2026 Spot Bond			9.40000	103.14574	9.40000	103.11971				0.00	0	409,500,00
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>409,500,00</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>409,500,00</b>
NBK21 On 21/07/2027 Spot Bond			9.57500	108.05151	9.57500	108.02406				0.00	0	30,000,00
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
NBK23 On 19/11/2025 Spot Bond			8.22800	107.01037	8.22800	106.98654				0.00	0	55,900,00
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>55,900,00</b>
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	<b>55,900,00</b>
NBK24 On 19/11/2027 Spot Bond			9.27000	107.21267	9.27000	107.18583				0.00	0	2,000,000,00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
NBK25 On 17/02/2023 Spot Bond			8.23000	8.23000	8.23000	103.78550				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.24511				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26 On 10/05/2023 Spot Bond			100.00000	75.09590	100.00000	74.94951				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.02989				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27 On 10/05/2026 Spot Bond			9.19500	106.63622	9.19500	106.60974				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28 On 02/08/2023 Spot Bond			8.33500	104.64152	8.33500	104.61830				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29 On 31/07/2026 Spot Bond			9.34000	107.36065	9.34000	107.33402				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30 On 20/02/2024 Spot Bond			8.42000	104.30762	8.42000	104.28425				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 09/11/2023 Spot Bond			8.18000	101.94562	8.18000	101.92305				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.69905				0.00	240,000,000	120,000,000
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For NBK31B</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
NBK35I On 10/05/2023 Spot Bond					0.00000	101.08586				0.00	104,000,000	52,000,000
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>104,000,000</b>	<b>52,000,000</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>104,000,000</b>	<b>52,000,000</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	103.60580				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond					0.00000	81.50860				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.23562				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.28214				0.00	50,000,000	25,000,00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>50,000,000</b>	<b>25,000,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>50,000,000</b>	<b>25,000,00</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	100.63442				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.12467				0.00	12,000,000,000	6,000,000,00
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>6,000,000,00</b>
<b>Total For NBK46B</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>6,000,000,00</b>
NBK47I On 15/02/2028 Spot Bond					0.00000	102.47753				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.03337				0.00	100,000,000	50,000,00
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.21594				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.72786				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.96333				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.86181				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK55I On 01/08/2024 Spot Bond					0.00000	101.12731				0.00	0	
<b>Total NBK55B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK55B</b>										<b>0.00</b>	<b>0</b>	
NBK56I On 01/08/2026 Spot Bond					0.00000	100.92236				0.00	0	
<b>Total NBK56B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK56B</b>										<b>0.00</b>	<b>0</b>	
<b>Total NBK57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK57</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5: On 01/08/2029 Spot Bond					0.00000	100.25962				0.00	15,000,000,000	7,500,000,000
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>15,000,000,000</b>	<b>7,500,000,000</b>
<b>Total For NBKB58</b>										<b>0.00</b>	<b>15,000,000,000</b>	<b>7,500,000,000</b>
NBKB5: On 24/02/2023 Spot Bond					0.00000	100.36030				0.00	260,000,000	130,000,000
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
<b>Total For NBKB59</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
NBKB6: On 24/02/2025 Spot Bond					0.00000	100.32908				0.00	0	0
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB6: On 24/02/2027 Spot Bond					0.00000	100.05179				0.00	0	0
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB6: On 15/04/2024 Spot Bond					0.00000	101.12100				0.00	0	0
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB6: On 15/04/2028 Spot Bond					0.00000	101.64178				0.00	0	0
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.83096				0.00	0	0
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond			10.59500	102.54392	10.59500	102.51467				0.00	0	0
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.83189				0.00	0	0
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond			10.25000	102.70866	10.25000	102.68030				0.00	0	0
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.83096				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.82930				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.82742				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.19275				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.19275				0.00	140,000,000	70,000,00
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
<b>Total For NDAL03</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
NGL01 On 01/07/2025 Spot Bond					0.00000	100.40928				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.55049				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.89807				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.31510				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.55132				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.45564				0.00	1,734,800,000	433,700,00
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>1,734,800,000</b>	<b>433,700,00</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>1,734,800,000</b>	<b>433,700,00</b>
NGL09 On 19/06/2026 Spot Bond					0.00000	102.78634				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL10 On 27/12/2026 Spot Bond					0.00000	101.76424				0.00	0	
<b>Total NGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL10</b>										<b>0.00</b>	<b>0</b>	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.48947				0.00	0	
<b>Total NGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL11</b>										<b>0.00</b>	<b>0</b>	
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.54421				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT103 On 25/03/2024 Spot Bond					0.00000	104.73926				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT104 On 15/01/2025 Spot Bond					0.00000	105.56765				0.00	17,000,000,000	8,500,000,000
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>17,000,000,000</b>	<b>8,500,000,000</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>17,000,000,000</b>	<b>8,500,000,000</b>
NGT105 On 22/05/2025 Spot Bond					0.00000	102.98591				0.00	0	150,000,000
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
NGT106 On 05/08/2025 Spot Bond					0.00000	104.73836				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT107 On 19/11/2025 Spot Bond					0.00000	104.61211				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT108 On 08/09/2026 Spot Bond					0.00000	103.59174				0.00	0	250,000,000
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
NGT109 On 04/11/2026 Spot Bond					0.00000	101.01944				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT110 On 27/12/2026 Spot Bond					0.00000	103.79721				0.00	0	
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT111 On 23/04/2027 Spot Bond					0.00000	101.32709				0.00	0	
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NGT111</b>										<b>0.00</b>	<b>0</b>	
NGT11: On 10/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000,00
<b>Total NGT112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000,00</b>
<b>Total For NGT112</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000,00</b>
NGT1G On 16/06/2026 Spot Bond					0.00000	102.00651				0.00	0	290,000,00
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	99.99981				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.31315				0.00	0	3,000,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	101.73091				0.00	400,000,000	690,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>690,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>400,000,000</b>	<b>690,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	103.79525				0.00	7,000,000,000	3,500,000,00
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>7,000,000,000</b>	<b>3,500,000,00</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>7,000,000,000</b>	<b>3,500,000,00</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	102.56668				0.00	0	100,000,00
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NHM02 On 26/11/2026 Spot Bond					0.00000	101.34278				0.00	0	
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM021</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 23/09/2027 Spot Bond					0.00000	99.71109				0.00	0	
<b>Total NHM022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM022</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 21/10/2025 Spot Bond					0.00000	101.29711				0.00	0	
<b>Total NHM023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM023</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.84000	5.84000	5.84000	219.06529				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			4.83500	4.83500	4.83500	210.21250				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			4.36000	4.36000	4.36000	162.82435				0.00	0	
<b>Total NI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI25</b>										<b>0.00</b>	<b>0</b>	
NI29 On 31/03/2029 Spot Bond			5.49000	5.49000	5.49000	110.37996				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.65000	5.65000	5.65000	112.89232				0.00	0	
<b>Total NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	
NILB11 On 31/01/2025 Spot Bond			4.46500	4.46500	4.46500	162.47639				0.00	0	
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	271.04356	3.45000	271.00985				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			4.26500	4.26500	4.26500	163.14000				0.00	0	
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			4.48000	4.48000	4.48000	213.84195				0.00	0	
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	
NILB15 On 31/03/2028 Spot Bond			4.62500	212.38404	4.62500	212.35087				0.00	0	
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			5.67000	87.93985	5.67000	112.62712				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	100.06264				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	142.78931				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	100.89247				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	101.19294				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	100.92840				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.37117				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	99.94600				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	138.34257				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	99.19156				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.39755				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	99.54125				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.65967				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN048 On 03/03/2023 Spot Bond					0.00000	170.93980				0.00	0	
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN048</b>										<b>0.00</b>	<b>0</b>	
NN049 On 03/03/2023 Spot Bond					0.00000	168.29603				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	100.02373				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	97.14694				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	86.98716				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	96.61747				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	100.02452				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	94.55012				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	93.37340				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	102.00786				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	101.87910				0.00	0	
<b>Total NN097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN097</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	99.85234				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	99.97619				0.00	0	
<b>Total NN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN106</b>										<b>0.00</b>	<b>0</b>	
NN107 On 18/06/2024 Spot Bond					0.00000	99.85234				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	97.29243				0.00	0	
<b>Total NN116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN116</b>										<b>0.00</b>	<b>0</b>	
NN120 On 05/11/2026 Spot Bond					0.00000	94.85449				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
<b>Total NN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN162</b>										<b>0.00</b>	<b>0</b>	
NN163 On 21/06/2027 Spot Bond					0.00000	99.82717				0.00	0	
<b>Total NN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN163</b>										<b>0.00</b>	<b>0</b>	
NN176 On 18/06/2024 Spot Bond					0.00000	99.85923				0.00	0	
<b>Total NN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN176</b>										<b>0.00</b>	<b>0</b>	
NN177 On 12/11/2025 Spot Bond			10.63000	10.63000	10.63000	100.86206				0.00	0	
<b>Total NN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN177</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN178 On 02/04/2029 Spot Bond			10.21000	10.21000	10.21000	104.24914				0.00	0	
<b>Total NN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN178</b>										<b>0.00</b>	<b>0</b>	
NN179 On 15/09/2028 Spot Bond			10.23500	10.23500	10.23500	100.43941				0.00	0	
<b>Total NN179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN179</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 12/06/2025 Spot Bond					0.00000	102.16097				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	126.38000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	118.58000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 15/07/2025 Spot Bond					0.00000	128.95000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 07/07/2025 Spot Bond					0.00000	126.82000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 21/09/2023 Spot Bond					0.00000	124.88019				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
<b>Total NNF080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF080</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
<b>Total NNF081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF081</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF084</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 23/01/2023 Spot Bond					0.00000	100.96594				0.00	0	
<b>Total NNF087 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF087</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 27/01/2023 Spot Bond					0.00000	100.84883				0.00	0	
<b>Total NNF088 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF088</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF089</b>										<b>0.00</b>	<b>0</b>	
NNF09 On 30/05/2023 Spot Bond					0.00000	100.31345				0.00	0	
<b>Total NNF091 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF091</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.44028				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.71515				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.42980				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.38927				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.40288				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.40854				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	108.80574				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.41201				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.44245				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.41985				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.52611				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.34910				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 31/05/2023 Spot Bond			5.44000	208.33825	5.44000	208.30164				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			11.36000	104.23918	11.36000	104.20754				0.00	0	420,000,00
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	13.33584	100.00000	13.30616				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.71134				0.00	0	
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC26 On 07/12/2023 Spot Bond					0.00000	100.69460				0.00	0	
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.21957				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.43972				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.94021				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.66931				0.00	0	
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC34</b>										<b>0.00</b>	<b>0</b>	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.13824				0.00	0	
<b>Total NTC35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC35</b>										<b>0.00</b>	<b>0</b>	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.37008				0.00	0	
<b>Total NTC36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC36</b>										<b>0.00</b>	<b>0</b>	
NTC37 On 12/10/2027 Spot Bond					0.00000	101.64597				0.00	0	
<b>Total NTC37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC37</b>										<b>0.00</b>	<b>0</b>	
NTCG0 On 19/03/2023 Spot Bond					0.00000	99.89295				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			8.52000	107.49039	8.52000	107.46561				0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML10 On 14/09/2025 Spot Bond			8.92500	108.61968	8.92500	108.59348				0.00	0	670,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	100.55008				0.00	80,000,000	40,000,00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For OML11</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
OML12 On 12/11/2025 Spot Bond					0.00000	102.17790				0.00	140,000,000	70,000,000
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
OML13 On 23/09/2026 Spot Bond					0.00000	100.16546				0.00	0	610,000,000
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>610,000,000</b>
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	<b>610,000,000</b>
OML14 On 23/06/2027 Spot Bond					0.00000	99.77007				0.00	0	
<b>Total OML14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML14</b>										<b>0.00</b>	<b>0</b>	
OML15 On 28/10/2027 Spot Bond					0.00000	100.92021				0.00	0	
<b>Total OML15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML15</b>										<b>0.00</b>	<b>0</b>	
PARS0 On 13/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			170,000,000,000,000.00		1,700,000,000	1,700,000,000
<b>Total PARS01 SPOT</b>									<b>170,000,000,000,000.00</b>		<b>1,700,000,000</b>	<b>1,700,000,000</b>
<b>Total For PARS01</b>									<b>170,000,000,000,000.00</b>		<b>1,700,000,000</b>	<b>1,700,000,000</b>
PARS0 On 13/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000,000.00		8,000,000,000	8,000,000,000
<b>Total PARS02 SPOT</b>									<b>800,000,000,000,000.00</b>		<b>8,000,000,000</b>	<b>8,000,000,000</b>
<b>Total For PARS02</b>									<b>800,000,000,000,000.00</b>		<b>8,000,000,000</b>	<b>8,000,000,000</b>
PEP01 On 10/03/2023 Spot Bond					0.00000	100.19615				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.88744				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.18788				0.00	0	30,000,000,000
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000,000</b>
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000,000</b>
PEP04 On 05/05/2026 Spot Bond					0.00000	101.30056				0.00	0	12,600,000,000
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,600,000,000</b>
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	<b>12,600,000,000</b>
PMM56 On 28/02/2023 Spot Bond					0.00000	100.38418				0.00	160,000,000	80,000,000
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For PMM56</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
PMM57 On 08/10/2023 Spot Bond					0.00000	101.44498				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.33150				0.00	0	
<b>Total PMM58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM58</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			8.90500	105.09517	8.85000	105.25889			171,152,192,702,000.00	1,815,963,188,400	2,521,312,934,000	
<b>Total R186 SPOT</b>									<b>1,152,192,702,000.00</b>	<b>815,963,188,400</b>	<b>521,312,934,000</b>	
<b>Total For R186</b>									<b>1,152,192,702,000.00</b>	<b>815,963,188,400</b>	<b>521,312,934,000</b>	
R197 On 07/12/2023 Spot Bond			3.80000	325.40620	3.79000	325.39365			403,601,040,000,000.00	106,210,800,000	545,667,431,500	
<b>Total R197 SPOT</b>									<b>13,601,040,000,000.00</b>	<b>106,210,800,000</b>	<b>545,667,431,500</b>	
<b>Total For R197</b>									<b>13,601,040,000,000.00</b>	<b>106,210,800,000</b>	<b>545,667,431,500</b>	
R202 On 07/12/2033 Spot Bond			4.74500	241.29063	4.84000	239.22496			230,132,500,000,000.00	48,500,000,000	128,889,062,800	
<b>Total R202 SPOT</b>									<b>10,132,500,000,000.00</b>	<b>48,500,000,000</b>	<b>128,889,062,800</b>	
<b>Total For R202</b>									<b>10,132,500,000,000.00</b>	<b>48,500,000,000</b>	<b>128,889,062,800</b>	
R2023 On 28/02/2023 Spot Bond			7.23000	102.33443	7.23000	102.31447			301,400,000,000,000.00	180,000,000,000	174,480,000,000	
<b>Total R2023 SPOT</b>									<b>11,400,000,000,000.00</b>	<b>180,000,000,000</b>	<b>174,480,000,000</b>	
<b>Total For R2023</b>									<b>11,400,000,000,000.00</b>	<b>180,000,000,000</b>	<b>174,480,000,000</b>	
R2030 On 31/01/2030 Spot Bond			10.42500	90.94577	10.39500	91.05764			597,714,878,975,000.00	1,879,876,727,000	2,485,017,816,500	
<b>Total R2030 SPOT</b>									<b>17,714,878,975,000.00</b>	<b>879,876,727,000</b>	<b>485,017,816,500</b>	
<b>Total For R2030</b>									<b>17,714,878,975,000.00</b>	<b>879,876,727,000</b>	<b>485,017,816,500</b>	
R2032 On 31/03/2032 Spot Bond			11.01000	85.86317	10.95000	86.14528			260,665,528,907,000.00	1,204,420,120,700	2,019,666,410,900	
<b>Total R2032 SPOT</b>									<b>10,665,528,907,000.00</b>	<b>204,420,120,700</b>	<b>1,019,666,410,900</b>	
<b>Total For R2032</b>									<b>10,665,528,907,000.00</b>	<b>204,420,120,700</b>	<b>1,019,666,410,900</b>	
R2035 On 28/02/2035 Spot Bond			11.47000	85.71617	11.39500	86.11808			405,148,772,036,000.00	732,794,138,800	1,607,830,706,600	
<b>Total R2035 SPOT</b>									<b>15,148,772,036,000.00</b>	<b>732,794,138,800</b>	<b>1,607,830,706,600</b>	
<b>Total For R2035</b>									<b>15,148,772,036,000.00</b>	<b>732,794,138,800</b>	<b>1,607,830,706,600</b>	
R2037 On 31/01/2037 Spot Bond			11.65000	81.53819	11.56500	82.00238			188,622,307,095,000.00	1,132,070,584,300	1,481,584,056,900	
<b>Total R2037 SPOT</b>									<b>18,622,307,095,000.00</b>	<b>132,070,584,300</b>	<b>481,584,056,900</b>	
<b>Total For R2037</b>									<b>18,622,307,095,000.00</b>	<b>132,070,584,300</b>	<b>481,584,056,900</b>	
R2040 On 31/01/2040 Spot Bond			11.73000	83.32996	11.62500	83.95400			413,611,750,407,000.00	802,524,445,900	1,529,422,851,800	
<b>Total R2040 SPOT</b>									<b>13,611,750,407,000.00</b>	<b>802,524,445,900</b>	<b>1,529,422,851,800</b>	
<b>Total For R2040</b>									<b>13,611,750,407,000.00</b>	<b>802,524,445,900</b>	<b>1,529,422,851,800</b>	
R2044 On 31/01/2044 Spot Bond			11.68500	80.37137	11.58500	80.97930			457,131,615,400,000.00	210,280,840,000	1,685,945,641,000	
<b>Total R2044 SPOT</b>									<b>17,131,615,400,000.00</b>	<b>210,280,840,000</b>	<b>1,685,945,641,000</b>	
<b>Total For R2044</b>									<b>17,131,615,400,000.00</b>	<b>210,280,840,000</b>	<b>1,685,945,641,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2048 On 28/02/2048 Spot Bond			11.55500	79.66254	11.45500	80.29376			222,956,047,303,000.00	1,317,434,534,600	210,340,015,10
<b>Total R2048 SPOT</b>									<b>22,956,047,303,000.00</b>	<b>317,434,534,600</b>	<b>210,340,015,10</b>
<b>Total For R2048</b>									<b>22,956,047,303,000.00</b>	<b>317,434,534,600</b>	<b>210,340,015,10</b>
R209 On 31/03/2036 Spot Bond			11.47000	66.08859	11.38500	66.49300			545,447,108,120,000.00	134,738,196,000	776,433,557,00
<b>Total R209 SPOT</b>									<b>15,447,108,120,000.00</b>	<b>134,738,196,000</b>	<b>776,433,557,00</b>
<b>Total For R209</b>									<b>15,447,108,120,000.00</b>	<b>134,738,196,000</b>	<b>776,433,557,00</b>
R210 On 31/03/2028 Spot Bond			3.95000	219.42560	4.12500	217.54356			903,534,850,000,000.00	228,743,000,000	402,211,422,80
<b>Total R210 SPOT</b>									<b>13,534,850,000,000.00</b>	<b>228,743,000,000</b>	<b>402,211,422,80</b>
<b>Total For R210</b>									<b>13,534,850,000,000.00</b>	<b>228,743,000,000</b>	<b>402,211,422,80</b>
R213 On 28/02/2031 Spot Bond			10.81500	81.58946	10.77500	81.75096			843,585,365,928,000.00	355,393,931,200	263,981,798,40
<b>Total R213 SPOT</b>									<b>13,585,365,928,000.00</b>	<b>355,393,931,200</b>	<b>263,981,798,40</b>
<b>Total For R213</b>									<b>13,585,365,928,000.00</b>	<b>355,393,931,200</b>	<b>263,981,798,40</b>
R214 On 28/02/2041 Spot Bond			11.58000	63.64218	11.47500	64.17191			389,711,130,508,000.00	206,365,382,600	711,198,803,40
<b>Total R214 SPOT</b>									<b>39,711,130,508,000.00</b>	<b>206,365,382,600</b>	<b>711,198,803,40</b>
<b>Total For R214</b>									<b>39,711,130,508,000.00</b>	<b>206,365,382,600</b>	<b>711,198,803,40</b>
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.15590			0.00	0	
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.47083			0.00	0	380,000,00
<b>Total RDFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>380,000,00</b>
<b>Total For RDFB15</b>									<b>0.00</b>	<b>0</b>	<b>380,000,00</b>
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.85513			0.00	0	
<b>Total RDFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.03815			0.00	0	
<b>Total RDFB18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>									<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2024 Spot Bond					0.00000	99.85276			0.00	0	
<b>Total RDFB20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>									<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.78713			0.00	0	
<b>Total RDFB21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>									<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.76617			0.00	0	
<b>Total RDFB24 SPOT</b>									<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.53934				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.92622				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.65768				0.00	0	
<b>Total RDFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG01</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.68725				0.00	0	
<b>Total RDFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG02</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.75981				0.00	0	
<b>Total RDFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG03</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.82781				0.00	0	
<b>Total RDFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG04</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 09/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	85,000,000,00
<b>Total RDFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>85,000,000,00</b>
<b>Total For RDFG05</b>										<b>0.00</b>	<b>0</b>	<b>85,000,000,00</b>
RDFG0 On 09/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	80,000,000,00
<b>Total RDFG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000,00</b>
<b>Total For RDFG06</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000,00</b>
RED13 On 13/05/2026 Spot Bond					0.00000	100.98169				0.00	0	
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	
RED15 On 31/01/2028 Spot Bond					0.00000	96.39682				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16 On 07/12/2023 Spot Bond					0.00000	100.20690				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED17 On 14/11/2025 Spot Bond					0.00000	100.76460				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RED171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED171</b>										<b>0.00</b>	<b>0</b>	
RED30: On 17/11/2023 Spot Bond					0.00000	100.81875				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	101.32964				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2023 Spot Bond					0.00000	100.26536				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60: On 09/08/2024 Spot Bond					0.00000	100.10426				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	101.95467				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	102.27814				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	101.09436				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	101.50747				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	101.25197				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>										<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond					0.00000	99.83212				0.00	0	
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	
RES59 On 13/10/2027 Spot Bond					0.00000	101.30071				0.00	0	
<b>Total RES59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES59</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES60 On 06/12/2025 Spot Bond					0.00000	100.16075				0.00	0	
<b>Total RES60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES60</b>										<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.69095				0.00	0	
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.66861				0.00	0	
<b>Total RFCA2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA2</b>										<b>0.00</b>	<b>0</b>	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.77823				0.00	0	
<b>Total RFCB1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB1</b>										<b>0.00</b>	<b>0</b>	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.73388				0.00	0	
<b>Total RFCB2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB2</b>										<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.88158				0.00	0	
<b>Total RFCC1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC1</b>										<b>0.00</b>	<b>0</b>	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.82862				0.00	0	
<b>Total RFCC2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC2</b>										<b>0.00</b>	<b>0</b>	
RFCD1 On 20/12/2026 Spot Bond					0.00000	102.13418				0.00	0	
<b>Total RFCD1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD1</b>										<b>0.00</b>	<b>0</b>	
RFCD2 On 20/12/2026 Spot Bond					0.00000	102.06017				0.00	0	
<b>Total RFCD2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD2</b>										<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RN2027 On 11/07/2027 Spot Bond					0.00000	103.49966				0.00	140,000,000	1,130,000,000
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>1,130,000,000</b>
<b>Total For RN2027</b>										<b>0.00</b>	<b>140,000,000</b>	<b>1,130,000,000</b>
RW23 On 10/12/2023 Spot Bond			9.12000	100.46327	9.12000	100.43865			11,126,400,000,000.00		1,220,000,000	610,000,000
<b>Total RW23 SPOT</b>									<b>11,126,400,000,000.00</b>		<b>1,220,000,000</b>	<b>610,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For RW23</b>									<b>11,126,400,000.00</b>	<b>1,220,000,000</b>	<b>610,000,000</b>
RW28 On 10/12/2028 Spot Bond			11.59000	94.41477	11.59000	94.38556			0.00	0	
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			12.07500	97.57898	12.07500	97.54773			0.00	0	
<b>Total RW31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>									<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.33301			0.00	0	
<b>Total RWL26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>									<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			11.07500	98.85295	11.07500	98.82384			0.00	0	
<b>Total RWL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RWL28</b>									<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.02365			0.00	0	
<b>Total SBN02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>									<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.33109			0.00	0	
<b>Total SBN03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBN03</b>									<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			9.38000	102.71190	9.38000	102.68590			1,998,878,000.00	213,100,000	213,100,000
<b>Total SBS20 SPOT</b>									<b>1,998,878,000.00</b>	<b>213,100,000</b>	<b>213,100,000</b>
<b>Total For SBS20</b>									<b>1,998,878,000.00</b>	<b>213,100,000</b>	<b>213,100,000</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	103.19391			0.00	0	
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			8.74000	104.70076	8.74000	104.67642			0.00	0	
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			9.42500	96.88582	9.42500	96.86117			0.00	0	
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			9.71500	100.30263	9.71500	100.27649			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			9.00500	104.12019	9.00500	104.09485				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			9.10000	103.37079	9.10000	103.34579				0.00	0	
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			10.86500	97.98886	10.86500	97.96069				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			9.26500	104.36312	9.26500	104.33702				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			9.71500	105.17421	9.71500	105.14666				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			7.37500	104.00112	7.37500	103.98038				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.80938				0.00	280,000,000	1,121,500,00
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>1,121,500,00</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>280,000,000</b>	<b>1,121,500,00</b>
SBS51 On 31/01/2024 Spot Bond			8.81500	8.81500	8.81500	104.57944				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.01358				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.79155				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	100.94134				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS58 On 12/06/2027 Spot Bond					0.00000	101.84574				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.23953				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.21867				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.37050				0.00	0	160,000,00
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
SBS64 On 31/01/2029 Spot Bond					0.00000	101.64291				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.92528				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.89251				0.00	21,000,000,000	10,500,000,00
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>21,000,000,000</b>	<b>10,500,000,00</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>21,000,000,000</b>	<b>10,500,000,00</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	100.53275				0.00	0	500,000,00
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	100.27138				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.73586				0.00	200,000,000	100,000,00
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For SBS70</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
SBS71 On 02/02/2027 Spot Bond					0.00000	100.64335				0.00	0	2,000,000,00
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
SBS72 On 02/02/2029 Spot Bond					0.00000	100.20755				0.00	0	
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBS72</b>										<b>0.00</b>	<b>0</b>	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.99079				0.00	0	
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS74</b>										<b>0.00</b>	<b>0</b>	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.03101				0.00	180,000,000	1,090,000,000
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>1,090,000,000</b>
<b>Total For SBS75</b>										<b>0.00</b>	<b>180,000,000</b>	<b>1,090,000,000</b>
SBS76 On 26/04/2032 Spot Bond					0.00000	101.23747				0.00	0	
<b>Total SBS76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS76</b>										<b>0.00</b>	<b>0</b>	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.12574				0.00	0	
<b>Total SBS77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS77</b>										<b>0.00</b>	<b>0</b>	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.27537				0.00	0	
<b>Total SBS78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS78</b>										<b>0.00</b>	<b>0</b>	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.28275				0.00	0	
<b>Total SBS79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS79</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			4.69000	322.67407	4.69000	322.62318				0.00	0	
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			5.74000	5.74000	5.74000	220.98786				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.22265				0.00	0	300,000,000
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
SBSS0: On 19/08/2026 Spot Bond					0.00000	99.61390				0.00	0	232,300,000
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>232,300,000</b>
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	<b>232,300,000</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	105.12286				0.00	0	2,210,000,000
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,210,000,000</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	<b>2,210,000,000</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	106.48308				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	
SBT105 On 31/12/2026 Spot Bond					0.00000	102.52244				0.00	0	
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	
SBT106 On 08/04/2027 Spot Bond					0.00000	103.75387				0.00	0	
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT107</b>										<b>0.00</b>	<b>0</b>	
SBT107 On 13/07/2027 Spot Bond					0.00000	101.72882				0.00	0	
<b>Total SBT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT108</b>										<b>0.00</b>	<b>0</b>	
SBT108 On 31/12/2027 Spot Bond					0.00000	100.59578				0.00	0	
<b>Total SBT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT109</b>										<b>0.00</b>	<b>0</b>	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.01402				0.00	360,000,000	570,000,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>360,000,000</b>	<b>570,000,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>360,000,000</b>	<b>570,000,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	101.09031				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			9.08500	101.49800	9.08500	101.47323				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.26043				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.79486				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.66700				0.00	141,000,000	70,500,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>141,000,000</b>	<b>70,500,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>141,000,000</b>	<b>70,500,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT208 On 28/11/2025 Spot Bond					0.00000	102.70208				0.00	4,000,000,000	7,400,000,000
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>7,400,000,000</b>
<b>Total For SBT208</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>7,400,000,000</b>
SBT209 On 29/06/2026 Spot Bond					0.00000	102.71758				0.00	0	140,000,000
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
SLI5 On 16/08/2026 Spot Bond					0.00000	100.72348				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.86788				0.00	0	
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	
SLI7 On 16/08/2028 Spot Bond			9.80000	96.82382	9.80000	96.79865				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.86677				0.00	100,000,000	50,000,000
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For SLRA6</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.55624				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.54864				0.00	740,000,000	690,000,000
<b>Total SLRA8 SPOT</b>										<b>0.00</b>	<b>740,000,000</b>	<b>690,000,000</b>
<b>Total For SLRA8</b>										<b>0.00</b>	<b>740,000,000</b>	<b>690,000,000</b>
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.57123				0.00	0	
<b>Total SLRA9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA9</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.58656				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.57895				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.56378				0.00	0	
<b>Total SLRB8 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SLRB8</b>										<b>0.00</b>	<b>0</b>	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.58635				0.00	0	
<b>Total SLRB9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB9</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.60169				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.59787				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.59405				0.00	200,000,000	100,000,00
<b>Total SLRC8 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For SLRC8</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.61658				0.00	0	
<b>Total SLRC9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC9</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			8.92500	102.89108	8.92500	102.86664				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.32533				0.00	0	30,000,00
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
SNT06 On 16/05/2027 Spot Bond					0.00000	101.01358				0.00	700,000,000	1,370,000,00
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>700,000,000</b>	<b>1,370,000,00</b>
<b>Total For SNT06</b>										<b>0.00</b>	<b>700,000,000</b>	<b>1,370,000,00</b>
SOL01 On 17/10/2025 Spot Bond					0.00000	101.17151				0.00	0	
<b>Total SOL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOL01</b>										<b>0.00</b>	<b>0</b>	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.34885				0.00	0	
<b>Total SOL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOL02</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.58690				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.37074				0.00	100,000,000	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For SPDA14</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.37786				0.00	120,000,000	60,000,000
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For SPDA15</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
SPDA1: On 21/08/2025 Spot Bond					0.00000	100.37133				0.00	0	0
<b>Total SPDA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA1: On 21/08/2027 Spot Bond					0.00000	100.37952				0.00	0	0
<b>Total SPDA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00: On 27/09/2023 Spot Bond					0.00000	102.38368				0.00	0	0
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00: On 15/03/2024 Spot Bond					0.00000	100.54084				0.00	0	0
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00: On 18/06/2024 Spot Bond					0.00000	100.28132				0.00	0	0
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00: On 15/10/2024 Spot Bond					0.00000	101.71652				0.00	0	0
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG01: On 01/12/2023 Spot Bond					0.00000	100.82458				0.00	0	0
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG01: On 12/07/2025 Spot Bond					0.00000	101.27077				0.00	0	0
<b>Total SPG011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPGC0: On 12/07/2023 Spot Bond					0.00000	101.23213				0.00	0	0
<b>Total SPGC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPGC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA07: On 15/05/2023 Spot Bond					0.00000	101.09126				0.00	0	0
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSA08 On 16/05/2024 Spot Bond					0.00000	101.76988				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			5.10500	5.10500	5.10500	160.37558				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			8.82500	105.36968	8.82500	105.34481				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			10.26500	84.18507	10.26500	84.16179				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.97047				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.32572				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			8.63000	102.55909	8.63000	102.53528				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			5.60000	113.57913	5.60000	113.55863				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.69540				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.91404				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.88608				0.00	6,000,000,000	3,000,000,000
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
SSN05 On 08/12/2023 Spot Bond			4.82000	4.82000	4.82000	322.22596				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2025 Spot Bond			4.51000	4.51000	4.51000	162.32755				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2038 Spot Bond			5.80000	5.80000	5.80000	110.92147				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2029 Spot Bond			5.44000	5.44000	5.44000	110.69712				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			5.30500	5.30500	5.30500	205.51572				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.37315				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.36871				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.95219				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.95293				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	107.29751				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.85160				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 19/06/2023 Spot Bond					0.00000	99.85650				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN077: On 13/07/2023 Spot Bond					0.00000	101.34739				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN078: On 27/08/2024 Spot Bond					0.00000	100.37963				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN081: On 12/09/2025 Spot Bond					0.00000	100.02476				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN082: On 05/11/2023 Spot Bond					0.00000	100.74315				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN083: On 07/12/2033 Spot Bond			5.71500	5.71500	5.71500	221.47163				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN084: On 21/12/2026 Spot Bond					0.00000	100.87199				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN089: On 31/01/2030 Spot Bond					0.00000	99.35041				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN093: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN098: On 07/06/2023 Spot Bond					0.00000	100.15149				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN099: On 31/01/2030 Spot Bond			11.06000	88.10959	11.06000	88.08382				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN100: On 21/12/2026 Spot Bond					0.00000	102.04090				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 31/03/2028 Spot Bond			5.28500	205.74888	5.28500	205.71312				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 07/12/2033 Spot Bond			5.89500	218.05780	5.89500	218.01639				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.62897				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.46699				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 11/03/2023 Spot Bond					0.00000	100.10350				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.28241				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 27/10/2023 Spot Bond					0.00000	97.43738				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.14197				0.00	0	
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 09/11/2023 Spot Bond					0.00000	97.68944				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 09/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN146</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.35046				0.00	0	
<b>Total SSN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 08/06/2023 Spot Bond					0.00000	100.01370				0.00	0	
<b>Total SSN161 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN161</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 12/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN164</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 28/02/2025 Spot Bond					0.00000	99.60581				0.00	0	
<b>Total SSN173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN173</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 28/02/2027 Spot Bond					0.00000	103.83639				0.00	0	
<b>Total SSN174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN174</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 31/03/2046 Spot Bond			4.76930	110.01870	4.76930	110.00111				0.00	0	
<b>Total SSN175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN175</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 31/12/2050 Spot Bond			4.76528	45.24410	4.76528	112.33768				0.00	0	
<b>Total SSN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN176</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 28/09/2027 Spot Bond					0.00000	102.32852				0.00	0	
<b>Total SSN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN178</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 16/02/2023 Spot Bond					0.00000	100.44893				0.00	0	
<b>Total SSN179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN179</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 09/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	15,000,000.00
<b>Total SSN180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000.00</b>
<b>Total For SSN180</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000.00</b>
SST20: On 08/12/2026 Spot Bond					0.00000	100.55163				0.00	0	
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	
SST20: On 31/08/2027 Spot Bond					0.00000	100.31270				0.00	0	1,000,000.00
<b>Total SST202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For SST202</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
STF001: On 01/03/2027 Spot Bond					0.00000	102.93168				0.00	0	
<b>Total STF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For STF001</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			9.34000	101.01006	9.34000	100.98473				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.45669				0.00	0	
<b>Total T16A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16A10</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.45093				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.38250				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.47688				0.00	0	510,000,00
<b>Total T17A13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>510,000,00</b>
<b>Total For T17A13</b>										<b>0.00</b>	<b>0</b>	<b>510,000,00</b>
T17A21 On 21/02/2026 Spot Bond					0.00000	100.38598				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.38004				0.00	160,000,000	80,000,00
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,00</b>
<b>Total For T17A22</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,00</b>
T17A23 On 21/02/2026 Spot Bond					0.00000	100.38598				0.00	0	
<b>Total T17A23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A23</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			7.47000	101.51206	7.47000	101.49184				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
T17A32 On 21/02/2026 Spot Bond			7.98000	101.67555	7.98000	101.65393				0.00	0	
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.30453				0.00	0	140,000,00
<b>Total T18A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
<b>Total For T18A11</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
T18A12 On 21/08/2025 Spot Bond					0.00000	100.35329				0.00	0	200,000,00
<b>Total T18A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For T18A12</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T18A21 On 21/08/2027 Spot Bond					0.00000	100.38902				0.00	0	
<b>Total T18A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A21</b>										<b>0.00</b>	<b>0</b>	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.35923				0.00	0	
<b>Total T18A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A22</b>										<b>0.00</b>	<b>0</b>	
T18A32 On 21/08/2027 Spot Bond			9.55000	106.00876	9.55000	100.03280				0.00	0	
<b>Total T18A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A32</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	100.57282				0.00	0	300,000,00
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
TC002 On 15/02/2027 Spot Bond					0.00000	100.66860				0.00	0	
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC002</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.59758				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.40918				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.65462				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.08487				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.64053				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.19000				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.96830				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.03696				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.38274				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.16131				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.17987				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS17€ On 30/11/2026 Spot Bond					0.00000	100.03108				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.37921				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.45593				0.00	0	
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS172</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.38622				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A3 On 21/08/2024 Spot Bond			8.75000	102.23195	8.75000	102.20816				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.38919				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.38741				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			6.02000	101.37863	6.02000	101.36229				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.40050				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.57628				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.42311				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.41894				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.44748				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.43975				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.54655				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.59686				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.56727				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.41267				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17B: On 21/02/2026 Spot Bond					0.00000	100.40378				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.40081				0.00	0	
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B3</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.43402				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.42038				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.41860				0.00	0	
<b>Total TH17C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C3</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.54286				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.52101				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.50741				0.00	0	
<b>Total TH17D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D3</b>										<b>0.00</b>	<b>0</b>	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.35349				0.00	0	
<b>Total TH17O3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O3</b>										<b>0.00</b>	<b>0</b>	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.40090				0.00	0	
<b>Total TH18B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18B1</b>										<b>0.00</b>	<b>0</b>	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.18006				0.00	0	
<b>Total TH18B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18B2</b>										<b>0.00</b>	<b>0</b>	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.44244				0.00	0	
<b>Total TH18C1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
<b>Total For TH18C1</b>										<b>0.00</b>	<b>0</b>	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.38967				0.00	0	
<b>Total TH18C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18C2</b>										<b>0.00</b>	<b>0</b>	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.50169				0.00	0	
<b>Total TH18D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18D1</b>										<b>0.00</b>	<b>0</b>	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.43021				0.00	0	
<b>Total TH18D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18D2</b>										<b>0.00</b>	<b>0</b>	
TH18O On 21/08/2023 Spot Bond					0.00000	100.35291				0.00	0	
<b>Total TH18O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18O1</b>										<b>0.00</b>	<b>0</b>	
TH18O: On 21/11/2023 Spot Bond					0.00000	100.33620				0.00	0	
<b>Total TH18O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18O2</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			8.83000	103.80256	8.83000	103.77779				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	101.99736				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	101.21525				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			9.32000	101.19596	9.32000	101.17063				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	102.34790				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	100.64676				0.00	0	10,000,000.00
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
TL31 On 10/06/2026 Spot Bond					0.00000	100.73318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total TL31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>									<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	101.08136			0.00	0	
<b>Total TL32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>									<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			9.28000	102.39075	9.28000	102.36509			0.00	0	594,000,00
<b>Total TN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>594,000,00</b>
<b>Total For TN23</b>									<b>0.00</b>	<b>0</b>	<b>594,000,00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	54.92660	100.00000	54.80370			0.00	0	
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			9.70000	102.53172	9.70000	102.50533		295,192,340,000.00		30,432,200	1,662,549,10
<b>Total TN25 SPOT</b>								<b>295,192,340,000.00</b>		<b>30,432,200</b>	<b>1,662,549,10</b>
<b>Total For TN25</b>								<b>295,192,340,000.00</b>		<b>30,432,200</b>	<b>1,662,549,10</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	22.57592	100.00000	22.52622		0.00		0	
<b>Total TN25/R186 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For TN25/R186</b>								<b>0.00</b>		<b>0</b>	
TN27 On 14/11/2027 Spot Bond			11.16000	92.34241	11.16000	92.31471		290,887,632,000.00		26,065,200	21,052,183,30
<b>Total TN27 SPOT</b>								<b>290,887,632,000.00</b>		<b>26,065,200</b>	<b>21,052,183,30</b>
<b>Total For TN27</b>								<b>290,887,632,000.00</b>		<b>26,065,200</b>	<b>21,052,183,30</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	11.20831	100.00000	11.18322		0.00		0	
<b>Total TN27/R186 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For TN27/R186</b>								<b>0.00</b>		<b>0</b>	
TN29 On 07/02/2029 Spot Bond			11.32500	98.93940	11.32500	98.90979		0.00		0	
<b>Total TN29 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For TN29</b>								<b>0.00</b>		<b>0</b>	
TN30 On 09/10/2030 Spot Bond			11.95500	94.60759	11.95500	94.57741		179,071,554,000.00		14,978,800	907,054,60
<b>Total TN30 SPOT</b>								<b>179,071,554,000.00</b>		<b>14,978,800</b>	<b>907,054,60</b>
<b>Total For TN30</b>								<b>179,071,554,000.00</b>		<b>14,978,800</b>	<b>907,054,60</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	116.20646	8.00000	116.18142		0.00		0	
<b>Total TN30/R2030 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For TN30/R2030</b>								<b>0.00</b>		<b>0</b>	
TN34 On 07/02/2034 Spot Bond			12.60200	96.55063	12.60200	96.51857		0.00		0	
<b>Total TN34 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For TN34</b>								<b>0.00</b>		<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN40 On 09/10/2040 Spot Bond			12.65500	88.54849	12.65500	88.51864			206,810,541,000.00	16,342,200	621,368,80
<b>Total TN40 SPOT</b>									<b>206,810,541,000.00</b>	<b>16,342,200</b>	<b>621,368,80</b>
<b>Total For TN40</b>									<b>206,810,541,000.00</b>	<b>16,342,200</b>	<b>621,368,80</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	101.91674	10.75000	101.88742			0.00	0	
<b>Total TN40/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>									<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.77057			0.00	260,000,000	130,000,00
<b>Total TNF25 SPOT</b>									<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
<b>Total For TNF25</b>									<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
TNF27 On 07/02/2027 Spot Bond					0.00000	100.83306			0.00	0	
<b>Total TNF27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TNF27</b>									<b>0.00</b>	<b>0</b>	
TNI33 On 28/02/2033 Spot Bond			6.22000	100.21445	6.22000	100.72681			0.00	0	
<b>Total TNI33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TNI33</b>									<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.86476			0.00	169,405,200	84,702,60
<b>Total TR5A11 SPOT</b>									<b>0.00</b>	<b>169,405,200</b>	<b>84,702,60</b>
<b>Total For TR5A11</b>									<b>0.00</b>	<b>169,405,200</b>	<b>84,702,60</b>
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.67040			0.00	152,464,600	76,232,30
<b>Total TR5A12 SPOT</b>									<b>0.00</b>	<b>152,464,600</b>	<b>76,232,30</b>
<b>Total For TR5A12</b>									<b>0.00</b>	<b>152,464,600</b>	<b>76,232,30</b>
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.63601			0.00	0	
<b>Total TR5A21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>									<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.72996			0.00	0	
<b>Total TR5A22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>									<b>0.00</b>	<b>0</b>	
TR5A31 On 20/06/2026 Spot Bond			7.87000	100.38835	7.87000	102.87087			0.00	0	
<b>Total TR5A31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>									<b>0.00</b>	<b>0</b>	
TR5OM On 20/12/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total TR5OM2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM2</b>									<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.32049			0.00	0	
<b>Total TRA4A3 SPOT</b>									<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			8.63000	102.28210	8.63000	102.25835				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.32049				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			8.88000	101.12781	8.88000	101.10367				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.14623				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.89110				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.85857				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.78967				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.23741				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.23741				0.00	0	
<b>Total TRA5C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C2</b>										<b>0.00</b>	<b>0</b>	
TSP261 On 07/02/2023 Spot Bond					0.00000	98.92219				0.00	240,000,000	120,000,000
<b>Total TSP261 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For TSP261</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
TSP262 On 13/02/2023 Spot Bond					0.00000	98.80426				0.00	0	
<b>Total TSP262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP262</b>										<b>0.00</b>	<b>0</b>	
TSP263 On 10/03/2023 Spot Bond					0.00000	98.30905				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TSP263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP263</b>										<b>0.00</b>	<b>0</b>	
TU1A11On 31/01/2025 Spot Bond					0.00000	101.36557				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11On 31/01/2025 Spot Bond					0.00000	101.15241				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11On 31/01/2025 Spot Bond					0.00000	101.70391				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TWC42On 10/01/2023 Spot Bond					0.00000	100.31233				0.00	0	
<b>Total TWC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC424</b>										<b>0.00</b>	<b>0</b>	
TWC42On 12/01/2023 Spot Bond					0.00000	100.31233				0.00	0	
<b>Total TWC425 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC425</b>										<b>0.00</b>	<b>0</b>	
TWC42On 16/01/2023 Spot Bond					0.00000	100.14881				0.00	0	
<b>Total TWC426 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC426</b>										<b>0.00</b>	<b>0</b>	
TWC42On 28/01/2023 Spot Bond					0.00000	100.31142				0.00	0	
<b>Total TWC427 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC427</b>										<b>0.00</b>	<b>0</b>	
TWC42On 03/03/2023 Spot Bond					0.00000	100.34253				0.00	0	
<b>Total TWC428 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC428</b>										<b>0.00</b>	<b>0</b>	
TWC42On 27/02/2023 Spot Bond					0.00000	100.42366				0.00	0	15,700,000,00
<b>Total TWC429 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,700,000,00</b>
<b>Total For TWC429</b>										<b>0.00</b>	<b>0</b>	<b>15,700,000,00</b>
TWC43On 08/03/2023 Spot Bond					0.00000	100.24744				0.00	0	
<b>Total TWC430 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC430</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			11.17000	103.33258	11.17000	103.30157				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.52978				0.00	73,431,000	36,715,50
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>73,431,000</b>	<b>36,715,50</b>
<b>Total For UU1A01</b>										<b>0.00</b>	<b>73,431,000</b>	<b>36,715,50</b>
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.52160				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.54115				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.59032				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total UU1A07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A07</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total UU1A08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A08</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total UU1A09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A09</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.60167				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.61983				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.69993				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.71502				0.00	0	
<b>Total UU1C02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total UU1C03 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
<b>Total For UU1C03</b>									<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.35521			0.00	0	210,000,00
<b>Total VKE11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
<b>Total For VKE11</b>									<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	100.70904			0.00	0	
<b>Total VKE14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>									<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.53790			0.00	0	
<b>Total VKE15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>									<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.09185			0.00	0	
<b>Total VKE16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>									<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.56584			0.00	0	
<b>Total VKE18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>									<b>0.00</b>	<b>0</b>	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.35216			0.00	0	
<b>Total VKE19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE19</b>									<b>0.00</b>	<b>0</b>	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.36024			0.00	0	
<b>Total VKE20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE20</b>									<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.88466			0.00	0	
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>									<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>									<b>1.19e+017</b>	<b>1,506,375,643,600</b>	<b>727,734,968,01</b>
<b>Total for SPOT :</b>									<b>1.19e+017</b>	<b>506,375,643,600</b>	<b>727,734,968,01</b>
<b>Total Futures</b>									<b>1.19e+017</b>	<b>506,375,649,960</b>	<b>727,736,402,21</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>131,74</b>
<b>Grand Total:</b>									<b>1.19e+017</b>	<b>506,375,649,960</b>	<b>727,736,533,96</b>