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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 04/01/2023

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			12.13616	75.74268	12.18261	75.52352			0.00	0	35
ES33 On 04/05/2023 Bond Future			12.29864	73.42341	12.34681	73.20110			0.00	0	
ES33 On 03/08/2023 Bond Future			12.44788	74.94249	12.49787	74.71657			0.00	0	
ES33 On 02/11/2023 Bond Future			12.61364	72.67303	12.66583	72.44237			0.00	0	
ES33 On 01/02/2024 Bond Future			12.79397	74.14374	12.84858	73.90802			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			12.41906	73.98135	12.44445	73.84110			0.00	0	4,15
ES42 On 04/05/2023 Bond Future			12.56766	71.15892	12.59388	71.01701			0.00	0	
ES42 On 03/08/2023 Bond Future			12.70101	72.63213	12.72807	72.48823			0.00	0	
ES42 On 02/11/2023 Bond Future			12.84784	69.84780	12.87602	69.70089			0.00	0	
ES42 On 01/02/2024 Bond Future			12.99941	71.26048	13.02880	71.11020			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			166.29610	166.29610	166.25854	166.25854			0.00	0	6,54

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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 Intere
I2025	On	04/05/2023	Bond Future			169.53369	169.53369	169.49784	169.49784			0.00	0	
I2025	On	03/08/2023	Bond Future			171.29457	171.29457	171.26025	171.26025			0.00	0	
I2025	On	02/11/2023	Bond Future			174.78100	174.78100	174.74566	174.74566			0.00	0	
I2025	On	01/02/2024	Bond Future			176.53174	176.53174	176.49505	176.49505			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,56</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>6,56</b>
I2029	On	02/02/2023	Bond Future			120.77972	120.77972	120.63017	120.63017			0.00	0	1,4
I2029	On	04/05/2023	Bond Future			121.83574	121.83574	121.68500	121.68500			0.00	0	
I2029	On	03/08/2023	Bond Future			124.35508	124.35508	124.20282	124.20282			0.00	0	
I2029	On	02/11/2023	Bond Future			125.55631	125.55631	125.40082	125.40082			0.00	0	
I2029	On	01/02/2024	Bond Future			128.09981	128.09981	127.94057	127.94057			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,47</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>1,47</b>
I2033	On	02/02/2023	Bond Future			117.17575	117.17575	116.74655	116.74655			0.00	0	7,3
I2033	On	04/05/2023	Bond Future			118.07104	118.07104	117.63523	117.63523			0.00	0	
I2033	On	03/08/2023	Bond Future			120.51239	120.51239	120.06909	120.06909			0.00	0	
I2033	On	02/11/2023	Bond Future			121.54483	121.54483	121.09236	121.09236			0.00	0	
I2033	On	01/02/2024	Bond Future			124.00712	124.00712	123.54496	123.54496			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			129.11279	129.11279	129.09716	129.09716			0.00	0	3,7
I2038	On	04/05/2023	Bond Future			131.62655	131.62655	131.61243	131.61243			6,581,327.50	50	1,5
I2038	On	03/08/2023	Bond Future			132.38564	132.38564	132.37310	132.37310			0.00	0	
I2038	On	02/11/2023	Bond Future			135.08016	135.08016	135.06713	135.06713			0.00	0	
I2038	On	01/02/2024	Bond Future			135.80255	135.80255	135.78869	135.78869			0.00	0	
<b>Total I2038 Future</b>												<b>6,581,327.50</b>	<b>50</b>	<b>5,36</b>
<b>Total For I2038</b>												<b>6,581,327.50</b>	<b>50</b>	<b>5,36</b>
I2046	On	02/02/2023	Bond Future			116.45613	116.45613	116.44183	116.44183			0.00	0	13,7
I2046	On	04/05/2023	Bond Future			116.68801	116.68801	116.67505	116.67505			110,270,169.45	945	4,9
I2046	On	03/08/2023	Bond Future			119.10123	119.10123	119.08951	119.08951			0.00	0	
I2046	On	02/11/2023	Bond Future			119.43557	119.43557	119.42363	119.42363			0.00	0	
I2046	On	01/02/2024	Bond Future			121.85462	121.85462	121.84197	121.84197			0.00	0	
<b>Total I2046 Future</b>												<b>110,270,169.45</b>	<b>945</b>	<b>18,7</b>
<b>Total For I2046</b>												<b>110,270,169.45</b>	<b>945</b>	<b>18,7</b>
I2050	On	02/02/2023	Bond Future			118.20434	118.20434	117.87075	117.87075			0.00	0	10,4
I2050	On	04/05/2023	Bond Future			120.50557	120.50557	120.16709	120.16709			0.00	0	3,4
I2050	On	03/08/2023	Bond Future			120.81624	120.81624	120.47234	120.47234			0.00	0	
I2050	On	02/11/2023	Bond Future			123.27520	123.27520	122.92405	122.92405			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2050	On	01/02/2024	Bond Future			123.52967	123.52967	123.17119	123.17119			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>13,92</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>13,92</b>
R186	On	02/02/2023	Bond Future			8.55195	107.66617	8.67293	107.26020		5.59	55,340,411.38	514	73,84
R186	On	04/05/2023	Bond Future			8.61771	109.73568	8.74833	109.32347		5.73	0.00	0	12,48
R186	On	03/08/2023	Bond Future			8.64680	106.67335	8.78846	106.25416		5.42	0.00	0	
R186	On	02/11/2023	Bond Future			8.69099	108.82000	8.84605	108.39221		4.84	0.00	0	
R186	On	01/02/2024	Bond Future			8.74720	105.69449	8.91815	105.25763		4.46	0.00	0	
<b>Total R186 Future</b>												<b>55,340,411.38</b>	<b>514</b>	<b>86,30</b>
R186	On	02/02/2023	Bond Future	8.34	Put			1,319.94000	1.31994	1,015,990	4.86	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			179.78000	0.17978	275,430	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			1,369.55000	1.36955	1,059,230	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			188.77000	0.18877	287,590	4.84	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			1,344.60000	1.34460	1,037,450	4.84	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			198.04000	0.19804	300,060	4.86	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,574.30000	1.57430	1,799,900	5.69	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			1,286.22000	1.28622	1,099,610	5.69	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,540.28000	1.54028	1,763,020	5.68	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			1,314.96000	1.31496	1,125,490	5.68	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,557.12000	1.55712	1,781,290	5.68	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			1,300.41000	1.30041	1,112,370	5.68	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			790.73000	0.79073	680,640	5.81	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,574.96000	3.57496	3,884,820	5.82	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			784.26000	0.78426	674,930	5.82	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,531.13000	3.53113	3,839,440	5.81	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			797.52000	0.79752	686,640	5.81	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,552.89000	3.55289	3,861,990	5.81	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,802.88000	2.80288	3,074,780	5.04	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,319.47000	1.31947	1,163,580	5.04	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,893.81000	4.89381	5,233,850	5.59	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			673.39000	0.67339	585,640	5.59	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Call			2,374.60000	2.37460	2,625,700	4.92	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			1,542.41000	1.54241	1,365,720	4.92	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,784.19000	2.78419	3,055,280	5.04	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,327.81000	1.32781	1,171,110	5.04	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,821.23000	2.82123	3,093,970	5.05	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,310.80000	1.31080	1,155,750	5.05	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,324.26000	1.32426	1,166,750	4.60	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,809.01000	2.80901	3,086,830	4.59	0.00	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	9.50	Put		1,339.30000	1.33930	1,180,260	4.59	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		2,826.70000	2.82670	3,105,290	4.60	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		1,331.96000	1.33196	1,173,690	4.60	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		2,844.02000	2.84402	3,123,370	4.60	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>55,340,411.38</b>	<b>514</b>	<b>89,73</b>
R197	On	02/02/2023	Bond Future			328.70844	328.70844	328.68617	328.68617		0.00	0	97
R197	On	04/05/2023	Bond Future			335.10768	335.10768	335.08967	335.08967		0.00	0	
R197	On	03/08/2023	Bond Future			332.96977	332.96977	332.95604	332.95604		0.00	0	
R197	On	02/11/2023	Bond Future			339.74649	339.74649	339.73187	339.73187		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			251.56642	251.56642	251.20262	251.20262		0.00	0	5,95
R202	On	04/05/2023	Bond Future			256.46377	256.46377	256.09654	256.09654		0.00	0	
R202	On	03/08/2023	Bond Future			256.95061	256.95061	256.57930	256.57930		0.00	0	
R202	On	02/11/2023	Bond Future			262.18030	262.18030	261.80100	261.80100		0.00	0	
R202	On	01/02/2024	Bond Future			262.53526	262.53526	262.14750	262.14750		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			10.04364	90.06998	10.10870	89.77056	10.04	0.00	0	92,37
R2030	On	04/05/2023	Bond Future			10.15826	91.80174	10.22632	91.49791	10.77	0.00	0	
R2030	On	03/08/2023	Bond Future			10.25800	89.67134	10.32936	89.36260	10.84	0.00	0	
R2030	On	02/11/2023	Bond Future			10.36273	91.47575	10.43788	91.16065	9.54	0.00	0	
R2030	On	01/02/2024	Bond Future			10.48108	89.30269	10.56051	88.98084	8.76	0.00	0	
<b>Total R2030 Future</b>											<b>0.00</b>	<b>0</b>	<b>92,37</b>
R2030	On	02/02/2023	Bond Future	11.12	Call		4,593.35000	4.59335	4,867,880	12.24	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		97.51000	0.09751	72,620	12.24	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		4,756.09000	4.75609	5,032,650	12.33	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		703.58000	0.70358	819,140	9.25	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		1,250.81000	1.25081	1,066,950	9.25	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		725.78000	0.72578	843,600	9.28	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put		4,886.74000	4.88674	4,587,840	6.38	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call		6,352.92000	6.35292	6,642,860	13.13	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put		32.45000	0.03245	22,970	13.13	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call		352.06000	0.35206	424,950	8.61	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		1,784.06000	1.78406	1,557,530	8.61	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call		398.30000	0.39830	477,720	8.71	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put		88.38000	0.08838	65,520	12.33	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 Intern
R2030 On 02/02/2023 Bond Future	11.35	Call			5.53276000	5.53276	5,817,140	12.74		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.35	Put			54.69000	0.05469	39,650	12.74		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			2.82000	0.00282	4,290	6.38		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			4,301.69000	4.30169	4,003,740	6.38		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			176.64000	0.17664	221,130	8.07		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			1,226.75000	1.22675	1,045,150	9.28		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			748.13000	0.74813	868,220	9.31		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			1,202.86000	1.20286	1,023,530	9.31		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			2,267.60000	2.26760	2,012,670	8.07		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			337.36000	0.33736	408,110	8.58		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			1,816.23000	1.81623	1,587,560	8.58		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			1,689.87000	1.68987	1,469,870	8.71		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			597.80000	0.59780	701,970	9.08		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			1,376.81000	1.37681	1,181,560	9.08		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Call			0.05000	0.00005	0,080	6.38		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			6,223.47000	6.22347	5,924,080	6.38		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			0.62000	0.00062	0,980	6.38		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			5,083.12000	5.08312	4,784,060	6.38		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			0.92000	0.00092	1,440	6.38		0.00	0	38
R2030 On 04/05/2023 Bond Future	12.50	Put			192.07000	0.19207	170,250	12.73		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.54	Call			3,011.78000	3.01178	3,190,900	10.80		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			1,628.14000	1.62814	1,503,430	10.80		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			3,317.00000	3.31700	3,505,800	10.89		0.00	0	38
R2030 On 04/05/2023 Bond Future	11.34	Put			697.74000	0.69774	632,480	11.53		0.00	0	14
R2030 On 04/05/2023 Bond Future	10.42	Call			2,696.06000	2.69606	2,864,180	10.72		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.42	Put			1,838.53000	1.83853	1,702,820	10.72		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			2,957.69000	2.95769	3,135,010	10.79		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			321.93000	0.32193	287,750	12.25		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.50	Call			9,634.00000	9.63400	9,916,010	12.73		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			1,644.73000	1.64473	1,519,120	10.79		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			1,185.56000	1.18556	1,282,310	10.43		0.00	0	47
R2030 On 04/05/2023 Bond Future	9.67	Put			3,707.58000	3.70758	3,500,500	10.43		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			1,355.84000	1.35584	1,462,610	10.45		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Put			1,454.56000	1.45456	1,339,530	10.89		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			5,489.60000	5.48960	5,728,170	11.53		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			2,759.05000	2.75905	2,582,890	10.48		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			532.65000	0.53265	582,750	10.73		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			6,067.66000	6.06766	5,813,930	10.73		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			1,057.49000	1.05749	1,146,320	10.42		0.00	0	14
R2030 On 04/05/2023 Bond Future	10.52	Put			1,661.46000	1.66146	1,534,950	10.79		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	Opt Intert
R2030 On 04/05/2023 Bond Future	10.53	Call			2,984.68000	2.98468	3,162,900	10.79		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Call			6,458.35000	6.45835	6,711,470	11.82		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			513.22000	0.51322	462,510	11.82		0.00	0	38
R2030 On 04/05/2023 Bond Future	12.04	Call			7,959.78000	7.95978	8,229,430	12.25		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Put			3,995.89000	3.99589	3,780,890	10.42		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Put			3,372.16000	3.37216	3,175,100	10.45		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,743.69000	1.74369	1,871,360	10.48		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.57	Call			9,885.00000	9.88500	10,168,830	12.73		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			173.01000	0.17301	153,010	12.73		0.00	0	38
R2030 On 03/08/2023 Bond Future	10.40	Call			3,075.61000	3.07561	3,235,830	10.77		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	10.65	Put			2,317.53000	2.31753	2,186,540	10.95		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			1,404.79000	1.40479	1,315,440	11.57		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			5,666.92000	5.66692	5,886,840	11.58		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			1,394.43000	1.39443	1,305,610	11.58		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			5,697.44000	5.69744	5,917,860	11.59		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			1,384.38000	1.38438	1,296,060	11.59		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			547.00000	0.54700	506,240	12.69		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	12.89	Call			10,644.88000	10.64488	10,921,700	12.69		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			403.77000	0.40377	371,850	12.69		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.34	Call			5,636.69000	5.63669	5,856,080	11.57		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Put			2,771.30000	2.77130	2,622,780	10.77		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			3,688.36000	3.68836	3,866,110	10.95		0.00	0	38
R2030 On 03/08/2023 Bond Future	12.59	Call			9,668.23000	9.66823	9,936,210	12.69		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			3,952.70000	3.95270	4,136,700	9.58		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			2,453.70000	2.45370	2,322,600	9.58		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			3,978.17000	3.97817	4,162,790	9.59		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			2,438.23000	2.43823	2,307,750	9.59		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			4,003.38000	4.00338	4,188,630	9.59		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			2,422.52000	2.42252	2,292,670	9.59		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			1,989.17000	1.98917	1,879,980	9.25		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Call			5,133.43000	5.13343	5,345,060	9.23		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			2,012.12000	2.01212	1,901,900	9.23		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			5,160.40000	5.16040	5,372,540	9.24		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			2,000.45000	2.00045	1,890,740	9.24		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			5,187.75000	5.18775	5,400,410	9.25		0.00	0	
<b>Total R2030 Option</b>										<b>0.00</b>	<b>0</b>	<b>19,98</b>
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	<b>112,38</b>
R2032 On 02/02/2023 Bond Future			10.66666	89.02931	10.72176	88.74289		12.08		0.00	0	112,08
R2032 On 04/05/2023 Bond Future			10.78703	86.58099	10.84430	86.29036		13.48		0.00	0	66,48

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	03/08/2023			10.89130	88.35203	10.95085	88.05666		13.20	0.00	0	2,60
R2032	On	02/11/2023			11.00861	85.97034	11.07090	85.66883		12.21	0.00	0	
R2032	On	01/02/2024			11.13490	87.69153	11.20014	87.38361		10.57	0.00	0	
<b>Total R2032 Future</b>											<b>0.00</b>	<b>0</b>	<b>181,03</b>
R2032	On	02/02/2023	9.31	Call			0.09000	0.00009	0,120	8.15	0.00	0	4
R2032	On	02/02/2023	9.31	Put			7,753.67000	7.75367	7,467,280	8.15	0.00	0	
R2032	On	02/02/2023	9.92	Put			4,314.02000	4.31402	4,033,180	8.30	0.00	0	
R2032	On	02/02/2023	12.75	Call			9,724.85000	9.72485	10,008,640	16.37	0.00	0	
R2032	On	02/02/2023	12.75	Put			8.59000	0.00859	5,960	16.37	0.00	0	7
R2032	On	02/02/2023	11.50	Call			4,115.84000	4.11584	4,360,530	13.50	0.00	0	
R2032	On	02/02/2023	11.50	Put			202.09000	0.20209	160,360	13.50	0.00	0	8,00
R2032	On	02/02/2023	11.69	Call			4,960.55000	4.96055	5,218,550	13.98	0.00	0	
R2032	On	02/02/2023	11.69	Put			127.50000	0.12750	99,080	13.98	0.00	0	
R2032	On	02/02/2023	11.84	Call			5,637.54000	5.63754	5,903,160	14.36	0.00	0	
R2032	On	02/02/2023	11.84	Put			88.43000	0.08843	67,630	14.36	0.00	0	50
R2032	On	02/02/2023	10.50	Call			582.62000	0.58262	667,950	10.41	0.00	0	
R2032	On	02/02/2023	10.50	Put			1,743.07000	1.74307	1,541,980	10.41	0.00	0	4
R2032	On	02/02/2023	10.67	Call			988.86000	0.98886	1,109,930	11.00	0.00	0	7
R2032	On	02/02/2023	10.67	Put			1,257.88000	1.25788	1,092,530	11.00	0.00	0	
R2032	On	02/02/2023	11.45	Call			3,896.77000	3.89677	4,137,230	13.36	0.00	0	
R2032	On	02/02/2023	11.45	Put			227.25000	0.22725	181,290	13.36	0.00	0	8,00
R2032	On	02/02/2023	10.38	Call			360.39000	0.36039	421,390	9.91	0.00	0	
R2032	On	02/02/2023	10.38	Put			2,157.44000	2.15744	1,932,020	9.91	0.00	0	
R2032	On	02/02/2023	10.39	Call			376.53000	0.37653	439,480	9.95	0.00	0	
R2032	On	02/02/2023	10.39	Put			2,120.30000	2.12030	1,896,830	9.95	0.00	0	
R2032	On	02/02/2023	10.40	Call			393.11000	0.39311	458,030	9.99	0.00	0	
R2032	On	02/02/2023	10.40	Put			2,083.64000	2.08364	1,862,140	9.99	0.00	0	
R2032	On	02/02/2023	10.16	Call			110.03000	0.11003	134,780	8.99	0.00	0	
R2032	On	02/02/2023	10.16	Put			3,090.22000	3.09022	2,828,550	8.99	0.00	0	4
R2032	On	02/02/2023	10.22	Call			159.53000	0.15953	192,650	9.24	0.00	0	50
R2032	On	02/02/2023	9.47	Call			0.47000	0.00047	0,630	8.19	0.00	0	50
R2032	On	02/02/2023	9.47	Put			6,830.30000	6.83030	6,544,040	8.19	0.00	0	
R2032	On	02/02/2023	9.92	Call			19.05000	0.01905	24,630	8.30	0.00	0	7
R2032	On	02/02/2023	10.22	Put			2,814.97000	2.81497	2,561,670	9.24	0.00	0	
R2032	On	02/02/2023	10.30	Call			246.76000	0.24676	292,940	9.58	0.00	0	8,00
R2032	On	02/02/2023	10.30	Put			2,471.63000	2.47163	2,231,390	9.58	0.00	0	
R2032	On	04/05/2023	10.87	Call			2,706.76000	2.70676	2,850,390	13.34	0.00	0	
R2032	On	04/05/2023	10.87	Put			2,576.76000	2.57676	2,429,760	13.34	0.00	0	
R2032	On	04/05/2023	10.89	Put			2,530.17000	2.53017	2,384,930	13.36	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 Interr
R2032	On	04/05/2023	Bond Future	11.37	Call		4,218.88000	4.21888	4,403,710	13.93	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		1,610.90000	1.61090	1,505,100	13.93	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call		2,077.15000	2.07715	2,198,420	13.09	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		3,222.88000	3.22288	3,053,520	13.09	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		12,033.40000	12.03340	12,307,080	16.00	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		169.21000	0.16921	152,260	16.00	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.88	Call		2,733.89000	2.73389	2,878,400	13.35	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		2,553.38000	2.55338	2,407,260	13.35	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,761.15000	2.76115	2,906,540	13.36	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		5,833.44000	5.83344	6,029,410	13.73	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		1,996.54000	1.99654	1,897,140	13.73	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		5,866.16000	5.86616	6,062,660	13.74	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		1,982.71000	1.98271	1,883,840	13.74	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		5,898.94000	5.89894	6,095,970	13.75	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		1,968.97000	1.96897	1,870,630	13.75	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		6,330.31000	6.33031	6,534,020	13.90	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		1,798.80000	1.79880	1,707,140	13.90	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		3,408.29000	3.40829	3,269,540	12.19	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		4,199.25000	4.19925	4,362,600	12.20	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		3,387.74000	3.38774	3,249,580	12.20	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		4,145.32000	4.14532	4,307,480	12.19	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		3,429.26000	3.42926	3,289,910	12.19	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		4,172.09000	4.17209	4,334,850	12.19	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		5,516.93000	5.51693	5,711,310	10.87	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		2,572.88000	2.57288	2,459,340	10.87	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		5,546.87000	5.54687	5,741,770	10.88	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		2,557.88000	2.55788	2,444,860	10.88	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,487.38000	5.48738	5,681,240	10.86	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		2,588.30000	2.58830	2,474,240	10.86	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>0.00</b>	<b>0</b>	<b>216,34</b>
R2035	On	02/02/2023	Bond Future			11.17878	88.85329	11.21885	88.62039	14.64	0.00	0	145,70
R2035	On	04/05/2023	Bond Future			11.30001	86.05857	11.34143	85.82252	16.26	937,780,237.29	10,897	104,40
R2035	On	03/08/2023	Bond Future			11.40860	87.81837	11.45146	87.57871	15.72	0.00	0	
R2035	On	02/11/2023	Bond Future			11.53164	85.08123	11.57627	84.83663	14.81	0.00	0	
R2035	On	01/02/2024	Bond Future			11.66633	86.78484	11.71292	86.53496	13.05	0.00	0	
<b>Total R2035 Future</b>											<b>937,780,237.29</b>	<b>10,897</b>	<b>250,15</b>
R2035	On	02/02/2023	Bond Future	9.81	Call		8.11000	0.00811	8,680	13.38	0.00	0	50
R2035	On	02/02/2023	Bond Future	11.94	Call		4,323.24000	4.32324	4,511,630	15.35	0.00	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
R2035 On 02/02/2023 Bond Future	11.94	Put			282.55000	0.28255	238,040	15.35		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			4,511.86000	4.51186	4,703,610	15.42		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			255.18000	0.25518	214,030	15.42		0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			10,565.72000	10.56572	10,796,640	17.37		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			631.25000	0.63125	681,210	13.77		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			2,629.80000	2.62980	2,446,860	13.77		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			984.30000	0.98430	1,056,700	13.97		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.05	Put			1,971.93000	1.97193	1,811,430	13.97		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			1,008.56000	1.00856	1,082,380	13.99		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			8,245.16000	8.24516	8,013,180	13.37		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			319.38000	0.31938	346,550	13.53		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			3,651.37000	3.65137	3,445,640	13.53		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			596.51000	0.59651	644,070	13.75		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			2,715.10000	2.71510	2,529,760	13.75		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			613.71000	0.61371	662,470	13.76		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			7.16000	0.00716	5,180	17.37		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Call			82.54000	0.08254	89,730	13.36		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Put			5,659.56000	5.65956	5,433,850	13.36		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			258.95000	0.25895	281,330	13.46		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			3,959.62000	3.95962	3,749,100	13.46		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			298.17000	0.29817	323,680	13.50		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.06	Put			1,937.24000	1.93724	1,778,160	13.99		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			8,771.77000	8.77177	8,539,440	13.38		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			10.04000	0.01004	10,770	13.38		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			8,507.74000	8.50774	8,275,570	13.38		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			12.38000	0.01238	13,300	13.37		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			3,752.81000	3.75281	3,545,420	13.50		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			2,672.25000	2.67225	2,488,110	13.76		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			599.41000	0.59941	563,000	18.74		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			2,665.78000	2.66578	2,764,810	15.81		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			3,648.84000	3.64884	3,511,820	15.81		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			2,749.07000	2.74907	2,850,160	15.85		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			3,558.93000	3.55893	3,423,970	15.85		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			2,776.92000	2.77692	2,878,690	15.86		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			3,529.16000	3.52916	3,394,880	15.86		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			470.73000	0.47073	495,660	15.05		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			9,592.73000	9.59273	9,381,610	15.05		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,073.42000	1.07342	1,123,940	15.08		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			6,553.01000	6.55301	6,367,480	15.08		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,364.80000	1.36480	1,425,910	15.18		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 Intere
R2035 On 04/05/2023 Bond Future	11.22	Call			2,805.12000	2.80512	2,907,570	15.87		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			3,499.79000	3.49979	3,366,190	15.87		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			7,207.62000	7.20762	7,381,720	17.70		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			1,172.46000	1.17246	1,110,510	17.70		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			10,195.70000	10.19570	10,395,340	18.74		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Put			5,735.38000	5.73538	5,560,440	15.18		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			2,866.16000	2.86616	2,770,230	16.02		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			5,781.56000	5.78156	5,924,380	16.00		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			2,904.03000	2.90403	2,807,190	16.00		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			5,815.64000	5.81564	5,958,920	16.01		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			2,885.03000	2.88503	2,788,650	16.01		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,849.80000	5.84980	5,993,530	16.02		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			4,096.79000	4.09679	4,212,220	14.50		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			4,902.24000	4.90224	4,773,070	14.50		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			4,042.04000	4.04204	4,156,500	14.48		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			4,958.47000	4.95847	4,828,330	14.48		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			4,069.37000	4.06937	4,184,320	14.49		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			4,930.29000	4.93029	4,800,640	14.49		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			3,527.45000	3.52745	3,425,490	13.23		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			6,058.22000	6.05822	6,206,560	13.23		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			3,507.92000	3.50792	3,406,380	13.23		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			5,994.87000	5.99487	6,142,370	13.22		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			3,547.09000	3.54709	3,444,710	13.22		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			6,026.52000	6.02652	6,174,440	13.23		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>937,780,237.29</b>	<b>10,897</b>	<b>258,66</b>
R2037 On 02/02/2023 Bond Future			11.38644	80.20017	11.43130	79.93724		16.58		22,295,647.26	278	133,97
R2037 On 04/05/2023 Bond Future			11.51078	81.74219	11.55714	81.47544		17.51		0.00	0	
R2037 On 03/08/2023 Bond Future			11.62571	79.15582	11.67368	78.88475		17.86		0.00	0	
R2037 On 02/11/2023 Bond Future			11.74182	80.74855	11.79163	80.47193		15.99		0.00	0	
R2037 On 01/02/2024 Bond Future			11.86786	78.11002	11.91972	77.82746		14.89		0.00	0	
<b>Total R2037 Future</b>										<b>22,295,647.26</b>	<b>278</b>	<b>133,91</b>
R2037 On 02/02/2023 Bond Future	11.05	Call			601.11000	0.60111	655,550	15.82		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			2,877.26000	2.87726	2,668,770	15.82		0.00	0	
R2037 On 02/02/2023 Bond Future	11.10	Call			690.78000	0.69078	751,950	15.90		0.00	0	51
R2037 On 02/02/2023 Bond Future	11.10	Put			2,663.06000	2.66306	2,461,300	15.90		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Call			3,547.68000	3.54768	3,739,480	17.44		0.00	0	
R2037 On 02/02/2023 Bond Future	11.97	Put			487.59000	0.48759	416,460	17.44		0.00	0	51
R2037 On 02/02/2023 Bond Future	11.03	Call			567.56000	0.56756	619,430	15.79		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	Opt Intere
R2037 On 02/02/2023 Bond Future	11.03	Put			2,965.72000	2.96572	2,754,660	15.79		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			584.17000	0.58417	637,320	15.80		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			2,921.29000	2.92129	2,711,510	15.80		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Call			4,475.00000	4.47500	4,629,670	17.81		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Put			2,321.61000	2.32161	2,209,530	17.81		0.00	0	7(
R2037 On 04/05/2023 Bond Future	11.03	Call			1,838.67000	1.83867	1,925,430	16.54		0.00	0	4(
R2037 On 04/05/2023 Bond Future	11.03	Put			4,951.10000	4.95110	4,771,110	16.54		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			2,488.91000	2.48891	2,596,290	16.85		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			3,985.24000	3.98524	3,825,870	16.85		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			2,515.57000	2.51557	2,623,720	16.87		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			3,952.94000	3.95294	3,794,340	16.87		0.00	0	
R2037 On 04/05/2023 Bond Future	10.95	Call			1,668.20000	1.66820	1,749,010	16.46		0.00	0	7(
R2037 On 04/05/2023 Bond Future	10.95	Put			5,268.54000	5.26854	5,082,600	16.46		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Put			2,665.68000	2.66568	2,542,410	17.56		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Call			11,615.21000	11.61521	11,849,980	20.65		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			466.52000	0.46652	434,540	20.65		0.00	0	4(
R2037 On 04/05/2023 Bond Future	11.32	Call			2,542.38000	2.54238	2,651,300	16.88		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			3,920.85000	3.92085	3,763,020	16.88		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			3,929.78000	3.92978	4,073,260	17.56		0.00	0	4(
R2037 On 03/08/2023 Bond Future	12.14	Call			5,742.67000	5.74267	5,902,120	18.41		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			3,177.46000	3.17746	3,065,840	18.41		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			5,675.42000	5.67542	5,833,850	18.38		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			3,217.69000	3.21769	3,105,050	18.38		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			5,709.13000	5.70913	5,868,070	18.40		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			3,197.63000	3.19763	3,085,500	18.40		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			5,285.86000	5.28586	5,136,150	15.53		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			3,957.65000	3.95765	4,085,110	15.54		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			5,256.20000	5.25620	5,107,040	15.54		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			3,984.56000	3.98456	4,112,560	15.55		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			5,226.40000	5.22640	5,077,780	15.55		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			3,930.54000	3.93054	4,057,450	15.53		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			5,984.01000	5.98401	6,148,890	15.24		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			3,852.52000	3.85252	3,734,840	15.24		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			6,015.87000	6.01587	6,181,220	15.25		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			3,832.23000	3.83223	3,715,020	15.25		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			5,952.52000	5.95252	6,116,930	15.23		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			3,873.23000	3.87323	3,755,080	15.23		0.00	0	
<b>Total R2037 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,7(</b>
<b>Total For R2037</b>										<b>22,295,647.26</b>	<b>278</b>	<b>137,6(</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			11.47016	81.87460	11.49968	81.68801		17.56		0.00	0	138,75
R2040 On 04/05/2023 Bond Future			11.59044	83.44888	11.62086	83.25997		18.56		0.00	0	30
R2040 On 03/08/2023 Bond Future			11.70166	80.64697	11.73305	80.45535		18.99		0.00	0	
R2040 On 02/11/2023 Bond Future			11.81350	82.26967	11.84607	82.07407		17.01		0.00	0	
R2040 On 01/02/2024 Bond Future			11.93450	79.41123	11.96840	79.21128		15.89		0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	<b>139,05</b>
R2040 On 02/02/2023 Bond Future	10.18	Call			15.27000	0.01527	15,540	16.04		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			9,053.05000	9.05305	8,866,730	16.04		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			290.85000	0.29085	252,750	18.58		0.00	0	30
R2040 On 02/02/2023 Bond Future	11.12	Call			634.67000	0.63467	665,040	16.50		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			471.30000	0.47130	417,170	18.19		0.00	0	50
R2040 On 02/02/2023 Bond Future	10.96	Call			388.74000	0.38874	407,300	16.29		0.00	0	30
R2040 On 02/02/2023 Bond Future	10.93	Put			4,073.95000	4.07395	3,904,100	16.25		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Call			4,781.73000	4.78173	4,928,070	18.52		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			313.15000	0.31315	272,900	18.52		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			4,932.28000	4.93228	5,080,770	18.58		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			616.77000	0.61677	646,300	16.49		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			3,134.69000	3.13469	2,977,630	16.49		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			3,086.47000	3.08647	2,930,250	16.50		0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			770.09000	0.77009	806,700	16.59		0.00	0	50
R2040 On 02/02/2023 Bond Future	11.19	Put			2,761.28000	2.76128	2,611,300	16.59		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			3,948.61000	3.94861	4,081,070	18.19		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			17.78000	0.01778	18,130	16.04		0.00	0	30
R2040 On 02/02/2023 Bond Future	10.21	Put			8,833.29000	8.83329	8,647,050	16.04		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			351.84000	0.35184	368,580	16.25		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			3,908.30000	3.90830	3,740,270	16.29		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			599.14000	0.59914	627,840	16.47		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			3,183.27000	3.18327	3,025,380	16.47		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			2,881.13000	2.88113	2,955,150	18.04		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,618.46000	1.61846	1,666,480	17.41		0.00	0	30
R2040 On 04/05/2023 Bond Future	12.05	Put			2,438.80000	2.43880	2,356,280	19.07		0.00	0	60
R2040 On 04/05/2023 Bond Future	12.78	Call			8,004.57000	8.00457	8,140,990	20.32		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			1,292.02000	1.29202	1,239,530	20.32		0.00	0	30
R2040 On 04/05/2023 Bond Future	11.41	Call			2,851.54000	2.85154	2,925,020	18.03		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			4,175.32000	4.17532	4,059,890	18.03		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Put			10,396.49000	10.39649	10,226,770	17.18		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			4,141.36000	4.14136	4,026,470	18.04		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			2,910.87000	2.91087	2,985,420	18.06		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			4,107.64000	4.10764	3,993,280	18.06		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2040 On 04/05/2023 Bond Future	10.73	Call			1,253.79000	1.25379	1,292,900	17.21		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			7,083.86000	7.08386	6,934,060	17.21		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Put			3,942.19000	3.94219	3,830,510	18.13		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			5,031.94000	5.03194	5,138,330	19.07		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Put			6,151.72000	6.15172	6,010,830	17.41		0.00	0	
R2040 On 04/05/2023 Bond Future	11.03	Call			1,859.08000	1.85908	1,912,580	17.54		0.00	0	68
R2040 On 04/05/2023 Bond Future	11.03	Put			5,655.16000	5.65516	5,519,750	17.54		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			563.66000	0.56366	582,850	17.18		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			10,911.17000	10.91117	11,066,800	21.43		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			714.58000	0.71458	681,300	21.43		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Call			3,061.60000	3.06160	3,138,830	18.13		0.00	0	48
R2040 On 03/08/2023 Bond Future	12.22	Call			6,217.25000	6.21725	6,327,260	19.31		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			3,333.85000	3.33385	3,252,240	19.31		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			6,253.52000	6.25352	6,363,890	19.32		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			3,312.62000	3.31262	3,231,370	19.32		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			6,181.28000	6.18128	6,290,920	19.29		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			3,355.44000	3.35544	3,273,460	19.29		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,833.91000	5.83391	5,724,330	16.55		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			4,243.11000	4.24311	4,329,510	16.56		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,801.33000	5.80133	5,692,130	16.56		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			4,272.12000	4.27212	4,358,910	16.57		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,768.61000	5.76861	5,659,800	16.57		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			4,213.88000	4.21388	4,299,900	16.55		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			6,281.38000	6.28138	6,394,730	15.98		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,196.55000	4.19655	4,109,950	15.98		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			6,314.89000	6.31489	6,428,580	15.99		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,173.63000	4.17363	4,087,370	15.99		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			6,348.78000	6.34878	6,462,810	16.01		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,151.15000	4.15115	4,065,230	16.01		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>0.00</b>	<b>0</b>	<b>145,33</b>
R2044 On 02/02/2023 Bond Future			11.48301	78.65095	11.50724	78.49487		18.63		157,301.90	2	79,35
R2044 On 04/05/2023 Bond Future			11.59664	80.16321	11.62156	80.00536		19.70		0.00	0	
R2044 On 03/08/2023 Bond Future			11.70144	77.41930	11.72710	77.25937		20.19		0.00	0	
R2044 On 02/11/2023 Bond Future			11.80644	78.97711	11.83305	78.81378		18.14		0.00	0	
R2044 On 01/02/2024 Bond Future			11.91972	76.17783	11.94738	76.01091		16.95		0.00	0	
<b>Total R2044 Future</b>										<b>157,301.90</b>	<b>2</b>	<b>79,35</b>
R2044 On 02/02/2023 Bond Future	12.00	Call			3,642.75000	3.64275	3,743,340	19.15		0.00	0	
R2044 On 02/02/2023 Bond Future	11.70	Call			2,333.93000	2.33393	2,406,560	18.53		0.00	0	1,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2044 On 02/02/2023 Bond Future	11.00	Put			3,818.27000	3.81827	3,675,940	17.34		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Call			2,535.78000	2.53578	2,613,350	18.63		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Put			1,000.18000	1.00018	921,670	18.63		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	11.90	Call			3,182.93000	3.18293	3,274,730	18.94		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Put			723.51000	0.72351	659,230	18.94		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			689.78000	0.68978	712,540	17.55		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			577.79000	0.57779	522,300	19.15		0.00	0	4,00
R2044 On 02/02/2023 Bond Future	11.16	Call			709.28000	0.70928	732,740	17.56		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			2,996.50000	2.99650	2,863,880	17.56		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Call			791.05000	0.79105	817,400	17.62		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Put			2,809.19000	2.80919	2,679,460	17.62		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			3,044.51000	3.04451	2,911,190	17.55		0.00	0	
R2044 On 02/02/2023 Bond Future	11.70	Put			1,110.47000	1.11047	1,027,020	18.53		0.00	0	
R2044 On 02/02/2023 Bond Future	11.10	Call			597.66000	0.59766	617,120	17.48		0.00	0	1,70
R2044 On 02/02/2023 Bond Future	11.10	Put			3,291.32000	3.29132	3,154,700	17.48		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			670.57000	0.67057	692,650	17.53		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			3,092.90000	3.09290	2,958,900	17.53		0.00	0	
R2044 On 02/02/2023 Bond Future	10.30	Call			26.25000	0.02625	26,230	17.01		0.00	0	
R2044 On 02/02/2023 Bond Future	10.30	Put			8,477.55000	8.47755	8,321,450	17.01		0.00	0	
R2044 On 02/02/2023 Bond Future	10.75	Call			179.04000	0.17904	183,540	16.98		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	10.75	Put			5,312.36000	5.31236	5,160,780	16.98		0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Call			439.66000	0.43966	453,410	17.34		0.00	0	2,50
R2044 On 04/05/2023 Bond Future	11.42	Put			4,230.35000	4.23035	4,131,750	19.16		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,968.31000	2.96831	3,028,000	19.17		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			5,906.29000	5.90629	6,000,330	20.60		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			4,195.56000	4.19556	4,097,400	19.17		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			2,095.76000	2.09576	2,031,950	20.60		0.00	0	1,50
R2044 On 04/05/2023 Bond Future	11.41	Call			2,907.96000	2.90796	2,966,770	19.14		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			4,265.20000	4.26520	4,166,160	19.14		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			2,938.15000	2.93815	2,997,400	19.16		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			4,017.01000	4.01701	4,090,810	19.70		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			3,211.82000	3.21182	3,127,770	19.70		0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.00	Call			4,931.31000	4.93131	5,015,590	20.15		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			2,598.30000	2.59830	2,524,730	20.15		0.00	0	4,10
R2044 On 03/08/2023 Bond Future	12.16	Put			3,521.36000	3.52136	3,449,790	20.44		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			6,174.82000	6.17482	6,263,480	20.46		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			3,499.01000	3.49901	3,427,740	20.46		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			6,102.21000	6.10221	6,190,250	20.42		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			3,543.86000	3.54386	3,471,970	20.42		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			6,138.48000	6.13848	6,226,840	20.44		0.00	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
R2044	On	02/11/2023	Bond Future	11.56	Call		4,291.33000	4.29133	4,361,620	17.63	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		5,995.22000	5.99522	5,902,180	17.63	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,320.92000	4.32092	4,391,530	17.64	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,961.31000	5.96131	5,868,590	17.64	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,261.83000	4.26183	4,331,790	17.61	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		6,029.31000	6.02931	5,935,940	17.61	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		4,376.85000	4.37685	4,302,490	16.97	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		6,313.49000	6.31349	6,406,340	16.99	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		4,353.00000	4.35300	4,278,930	16.99	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		6,347.40000	6.34740	6,440,530	17.00	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		4,329.28000	4.32928	4,255,490	17.00	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		6,279.63000	6.27963	6,372,190	16.97	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>157,301.90</b>	<b>2</b>	<b>104,02</b>
R2048	On	02/02/2023	Bond Future			11.30463	82.69355	11.33355	82.49866	18.25	1,405,790.35	17	247,72
R2048	On	04/05/2023	Bond Future			11.40762	79.82468	11.43740	79.62719	20.40	0.00	0	11,05
R2048	On	03/08/2023	Bond Future			11.50247	81.41957	11.53315	81.21916	19.79	0.00	0	
R2048	On	02/11/2023	Bond Future			11.59900	78.63640	11.63078	78.43187	19.27	0.00	0	13,00
R2048	On	01/02/2024	Bond Future			11.70050	80.24784	11.73349	80.03886	17.67	0.00	0	
<b>Total R2048 Future</b>											<b>1,405,790.35</b>	<b>17</b>	<b>271,81</b>
R2048	On	02/02/2023	Bond Future	10.40	Call		85.24000	0.08524	88,460	16.65	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		6,827.73000	6.82773	6,636,060	16.65	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		754.55000	0.75455	789,870	17.32	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.00	Put		3,054.53000	3.05453	2,894,960	17.32	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		889.99000	0.88999	931,260	17.43	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		2,721.65000	2.72165	2,569,060	17.45	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		938.36000	0.93836	981,710	17.46	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		2,676.13000	2.67613	2,524,590	17.46	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		988.35000	0.98835	1,033,830	17.50	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		2,586.62000	2.58662	2,437,210	17.50	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		2,767.68000	2.76768	2,614,060	17.43	0.00	0	
R2048	On	02/02/2023	Bond Future	11.60	Call		2,741.04000	2.74104	2,846,600	18.45	0.00	0	2,90
R2048	On	02/02/2023	Bond Future	11.60	Put		984.42000	0.98442	895,090	18.45	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		3,190.48000	3.19048	3,307,600	18.65	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Put		792.29000	0.79229	714,520	18.65	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		913.98000	0.91398	956,280	17.45	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,377.02000	3.37702	3,460,380	20.12	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		4,026.19000	4.02619	3,912,060	20.12	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,410.54000	3.41054	3,494,470	20.14	0.00	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
R2048 On 04/05/2023 Bond Future	11.35	Put			3,992.62000	3.99262	3,879,060	20.14		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,343.66000	3.34366	3,426,450	20.10		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			4,060.01000	4.06001	3,945,310	20.10		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			6,880.16000	6.88016	6,998,510	20.33		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			3,334.44000	3.33444	3,252,380	20.33		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			6,918.90000	6.91890	7,037,610	20.35		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			3,313.21000	3.31321	3,231,510	20.35		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			6,841.48000	6.84148	6,959,450	20.31		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			3,355.82000	3.35582	3,273,380	20.31		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			4,950.48000	4.95048	5,045,600	18.94		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,929.37000	5.92937	5,819,960	18.94		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			4,982.35000	4.98235	5,077,870	18.95		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,895.64000	5.89564	5,786,630	18.95		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			4,918.68000	4.91868	5,013,410	18.93		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,963.26000	5.96326	5,853,460	18.93		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			7,184.86000	7.18486	7,304,720	17.85		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			4,630.00000	4.63000	4,540,880	17.85		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			7,220.44000	7.22044	7,340,630	17.86		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			4,606.09000	4.60609	4,517,300	17.86		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			7,149.33000	7.14933	7,268,860	17.84		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4,654.04000	4.65404	4,564,590	17.84		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>1,405,790.35</b>	<b>17</b>	<b>277,61</b>
R209 On 02/02/2023 Bond Future			11.17791	68.68395	11.22236	68.45692		16.60		0.00	0	31,48
R209 On 04/05/2023 Bond Future			11.28809	66.85296	11.33394	66.62254		18.38		0.00	0	2,60
R209 On 03/08/2023 Bond Future			11.38487	68.22041	11.43216	67.98619		17.82		0.00	0	
R209 On 02/11/2023 Bond Future			11.49098	66.44198	11.54000	66.20297		16.74		0.00	0	
R209 On 01/02/2024 Bond Future			11.60289	67.77222	11.65377	67.52810		14.79		0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>34,12</b>
R209 On 02/02/2023 Bond Future	10.78	Call			406.81000	0.40681	446,140	15.48		0.00	0	
R209 On 02/02/2023 Bond Future	10.78	Put			2,715.55000	2.71555	2,527,850	15.48		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Call			419.47000	0.41947	459,860	15.49		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Put			2,674.78000	2.67478	2,488,140	15.49		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Call			432.41000	0.43241	473,870	15.50		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Put			2,634.36000	2.63436	2,448,790	15.50		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Call			6,474.89000	6.47489	6,648,680	20.08		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Put			974.52000	0.97452	917,890	20.08		0.00	0	8,50
R209 On 04/05/2023 Bond Future	11.10	Call			2,189.07000	2.18907	2,283,420	17.77		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Put			3,376.59000	3.37659	3,240,520	17.77		0.00	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
R209	On	04/05/2023	Bond Future	11.11	Call		2,212.55000	2.21255	2,307,580	17.78	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		3,665.92000	3.66592	3,523,090	17.62	0.00	0	6,2
R209	On	04/05/2023	Bond Future	11.09	Call		2,165.71000	2.16571	2,259,380	17.75	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,404.66000	3.40466	3,267,910	17.75	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,348.71000	3.34871	3,213,320	17.78	0.00	0	
R209	On	04/05/2023	Bond Future	11.50	Call		3,225.92000	3.22592	3,346,770	18.38	0.00	0	1,0
R209	On	04/05/2023	Bond Future	11.50	Put		2,400.69000	2.40069	2,291,120	18.38	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		524.71000	0.52471	555,670	17.03	0.00	0	5
R209	On	04/05/2023	Bond Future	10.00	Put		7,712.19000	7.71219	7,512,730	17.03	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		1,961.69000	1.96169	2,049,280	17.62	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		5,116.44000	5.11644	5,256,950	18.45	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,625.87000	2.62587	2,532,160	18.45	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		5,056.83000	5.05683	5,196,460	18.42	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,659.98000	2.65998	2,565,390	18.42	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		5,086.51000	5.08651	5,226,590	18.43	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,642.77000	2.64277	2,548,630	18.43	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,497.30000	3.49730	3,609,560	16.30	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,430.45000	4.43045	4,303,700	16.30	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,449.68000	3.44968	3,560,980	16.28	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,482.12000	4.48212	4,354,410	16.28	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,473.46000	3.47346	3,585,240	16.29	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,456.23000	4.45623	4,329,000	16.29	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,415.59000	5.41559	5,561,910	15.22	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,144.89000	3.14489	3,047,090	15.22	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,359.24000	5.35924	5,504,760	15.19	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,179.76000	3.17976	3,081,160	15.19	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,387.40000	5.38740	5,533,310	15.21	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,162.28000	3.16228	3,064,070	15.21	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>16,2</b>
<b>Total For R209</b>											<b>0.00</b>	<b>0</b>	<b>50,37</b>
R210	On	02/02/2023	Bond Future			223.05620	223.05620	223.03010	223.03010		0.00	0	3
R210	On	04/05/2023	Bond Future			224.31329	224.31329	224.28993	224.28993		0.00	0	
R210	On	03/08/2023	Bond Future			228.95191	228.95191	228.93101	228.93101		0.00	0	
R210	On	02/11/2023	Bond Future			230.44415	230.44415	230.42257	230.42257		0.00	0	
R210	On	01/02/2024	Bond Future			235.11207	235.11207	235.08896	235.08896		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			10.45173	84.59116	10.52212	84.26104	11.24	0.00	0	38,2
R213	On	04/05/2023	Bond Future			10.56538	82.66577	10.63866	82.33052	12.70	0.00	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
R213	On	03/08/2023			10.66367	84.35605	10.74006	84.01510		12.40	0.00	0	
R213	On	02/11/2023			10.77996	82.50090	10.85999	82.15297		11.22	0.00	0	
R213	On	01/02/2024			10.91019	84.15320	10.99426	83.79794		9.77	0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>38,25</b>
R213	On	02/02/2023	9.16	Call			0.03000	0.00003	0,060	7.07	0.00	0	47
R213	On	02/02/2023	9.16	Put			6,702.43000	6.70243	6,372,340	7.07	0.00	0	
R213	On	02/02/2023	10.01	Call			118.06000	0.11806	155,220	8.38	0.00	0	
R213	On	02/02/2023	12.20	Put			20.27000	0.02027	13,830	14.99	0.00	0	97
R213	On	02/02/2023	10.35	Put			1,412.44000	1.41244	1,198,360	9.84	0.00	0	47
R213	On	02/02/2023	10.21	Call			350.23000	0.35023	431,280	9.29	0.00	0	
R213	On	02/02/2023	10.21	Put			1,827.13000	1.82713	1,578,060	9.29	0.00	0	
R213	On	02/02/2023	10.43	Call			778.74000	0.77874	914,940	10.14	0.00	0	97
R213	On	02/02/2023	10.43	Put			1,211.11000	1.21111	1,017,190	10.14	0.00	0	
R213	On	02/02/2023	12.20	Call			7,407.07000	7.40707	7,730,750	14.99	0.00	0	
R213	On	02/02/2023	10.01	Put			2,559.30000	2.55930	2,266,340	8.38	0.00	0	47
R213	On	02/02/2023	10.22	Call			366.07000	0.36607	449,580	9.33	0.00	0	
R213	On	02/02/2023	10.22	Put			1,795.12000	1.79512	1,548,510	9.33	0.00	0	
R213	On	02/02/2023	10.23	Call			382.33000	0.38233	468,310	9.38	0.00	0	
R213	On	02/02/2023	10.23	Put			1,763.57000	1.76357	1,519,430	9.38	0.00	0	
R213	On	02/02/2023	10.35	Call			602.19000	0.60219	718,230	9.84	0.00	0	
R213	On	04/05/2023	10.73	Call			2,605.17000	2.60517	2,780,760	12.68	0.00	0	
R213	On	04/05/2023	10.73	Put			2,189.76000	2.18976	2,030,100	12.68	0.00	0	
R213	On	04/05/2023	10.74	Call			2,630.17000	2.63017	2,806,770	12.69	0.00	0	
R213	On	04/05/2023	10.74	Put			2,169.45000	2.16945	2,010,800	12.69	0.00	0	
R213	On	04/05/2023	10.75	Call			2,655.30000	2.65530	2,832,900	12.70	0.00	0	
R213	On	04/05/2023	10.75	Put			2,149.29000	2.14929	1,991,640	12.70	0.00	0	
R213	On	03/08/2023	11.63	Put			1,681.39000	1.68139	1,574,430	13.02	0.00	0	
R213	On	03/08/2023	11.61	Call			5,462.97000	5.46297	5,695,770	13.00	0.00	0	
R213	On	03/08/2023	11.61	Put			1,705.03000	1.70503	1,596,880	13.00	0.00	0	
R213	On	03/08/2023	11.62	Call			5,493.12000	5.49312	5,726,520	13.01	0.00	0	
R213	On	03/08/2023	11.62	Put			1,693.28000	1.69328	1,585,730	13.01	0.00	0	
R213	On	03/08/2023	11.63	Call			5,523.09000	5.52309	5,757,080	13.02	0.00	0	
R213	On	02/11/2023	11.13	Call			3,971.19000	3.97119	4,168,600	11.34	0.00	0	
R213	On	02/11/2023	11.13	Put			2,811.10000	2.81110	2,660,580	11.34	0.00	0	
R213	On	02/11/2023	11.11	Call			3,920.55000	3.92055	4,116,590	11.32	0.00	0	
R213	On	02/11/2023	11.11	Put			2,845.67000	2.84567	2,693,780	11.32	0.00	0	
R213	On	02/11/2023	11.12	Call			3,945.84000	3.94584	4,142,570	11.33	0.00	0	
R213	On	02/11/2023	11.12	Put			2,828.34000	2.82834	2,677,140	11.33	0.00	0	
R213	On	01/02/2024	11.71	Put			2,188.12000	2.18812	2,063,180	10.16	0.00	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			5,161.97000	5.16197	5,392,870	10.17	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			2,175.16000	2.17516	2,050,800	10.17	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			5,107.22000	5.10722	5,336,950	10.15	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			2,200.84000	2.20084	2,075,310	10.15	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			5,134.73000	5.13473	5,365,050	10.16	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>0.00</b>	<b>0</b>	<b>41,50</b>
R214	On	02/02/2023	Bond Future			11.34697	65.96916	11.37107	65.84028		18.22	0.00	0	71,03
R214	On	04/05/2023	Bond Future			11.44912	63.93950	11.47386	63.80907		20.31	0.00	0	
R214	On	03/08/2023	Bond Future			11.54015	65.24699	11.56555	65.11482		19.71	0.00	0	
R214	On	02/11/2023	Bond Future			11.64168	63.26106	11.66797	63.12615		18.63	0.00	0	
R214	On	01/02/2024	Bond Future			11.75124	64.52775	11.77853	64.38981		16.49	0.00	0	
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>71,03</b>
R214	On	02/02/2023	Bond Future		Call			0.00000	0.00000	0,000	16.66	0.00	0	
R214	On	02/02/2023	Bond Future		Put			34,159.72000	34.15972	34,030,840	16.66	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Call			38.86000	0.03886	39,210	16.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call			2,781.01000	2.78101	2,859,370	18.83	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put			554.45000	0.55445	503,930	18.83	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			702.76000	0.70276	726,050	17.46	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			2,231.66000	2.23166	2,126,070	17.46	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call			721.57000	0.72157	745,500	17.48	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Call			2,059.57000	2.05957	2,122,350	18.42	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.60	Put			855.60000	0.85560	789,500	18.42	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call			547.91000	0.54791	565,820	17.30	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Put			2,578.56000	2.57856	2,467,590	17.30	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			666.16000	0.66616	688,190	17.42	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Put			3,002.26000	3.00226	2,886,230	17.16	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Put			6,185.53000	6.18553	6,057,000	16.62	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Call			407.00000	0.40700	419,850	17.16	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.07	Put			2,306.04000	2.30604	2,199,190	17.42	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			684.33000	0.68433	706,990	17.44	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			2,268.69000	2.26869	2,162,470	17.44	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put			2,195.09000	2.19509	2,090,140	17.48	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			2,652.24000	2.65224	2,705,350	19.68	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			3,149.30000	3.14930	3,071,980	19.68	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			2,599.82000	2.59982	2,652,170	19.65	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			3,203.59000	3.20359	3,125,510	19.65	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			2,625.97000	2.62597	2,678,700	19.66	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			3,176.35000	3.17635	3,098,650	19.66	0.00	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
R214	On	03/08/2023	Bond Future	12.15	Put		2,639.19000	2.63919	2,583,870	20.33		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,595.27000	5.59527	5,672,360	20.35		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,622.29000	2.62229	2,567,210	20.35		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,532.80000	5.53280	5,609,400	20.31		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,656.21000	2.65621	2,600,640	20.31		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,564.01000	5.56401	5,640,860	20.33		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		3,706.42000	3.70642	3,766,280	18.28		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,786.20000	4.78620	4,711,150	18.28		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,731.43000	3.73143	3,791,560	18.29		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,758.62000	4.75862	4,683,840	18.29		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,681.26000	3.68126	3,740,850	18.26		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,813.69000	4.81369	4,738,370	18.26		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,544.68000	3.54468	3,484,120	16.66		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,356.32000	5.35632	5,433,940	16.67		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,525.19000	3.52519	3,464,870	16.67		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		5,385.06000	5.38506	5,462,910	16.68		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,505.80000	3.50580	3,445,710	16.68		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		5,327.63000	5.32763	5,405,010	16.66		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>0.00</b>	<b>0</b>	<b>75,63</b>
<b>Total for Bond</b>												<b>1,133,830,885.13</b>	<b>12,703</b>	<b>1,574,46</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			859.15800	859.15800	856.72100	856.72100				8,591,580.00	1	84
GOVI On 04/05/2023 GOVI			875.67200	875.67200	873.19300	873.19300				0.00	0	
GOVI On 03/08/2023 GOVI			893.56800	893.56800	891.04300	891.04300				0.00	0	
GOVI On 02/11/2023 GOVI			911.55400	911.55400	908.97700	908.97700				0.00	0	
GOVI On 01/02/2024 GOVI			929.82700	929.82700	927.19700	927.19700				0.00	0	
<b>Total GOVI Future</b>										<b>8,591,580.00</b>	<b>1</b>	<b>84</b>
GOVI On 02/02/2023 GOVI	850.82	Call			59,010.00000	5.90100	83,380,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			58,910.00000	5.89100	83,280,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			58,810.00000	5.88100	83,180,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			0.00000	0.00000	0,000			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			203,230.00000	20.32300	228,020,000			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			203,130.00000	20.31300	227,920,000			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			203,330.00000	20.33300	228,120,000			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			538,330.00000	53.83300	563,580,000		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			538,230.00000	53.82300	563,480,000		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			538,130.00000	53.81300	563,380,000		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			231,770.00000	23.17700	257,540,000		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			231,670.00000	23.16700	257,440,000		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			231,570.00000	23.15700	257,340,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			472,070.00000	47.20700	498,370,000		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			471,970.00000	47.19700	498,270,000		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			472,170.00000	47.21700	498,470,000		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>8,591,580.00</b>	<b>1</b>	<b>84</b>
<b>Total for GOVI</b>												<b>8,591,580.00</b>	<b>1</b>	<b>84</b>
AL37	On	02/02/2023	Index Future			861.76700	861.76700	858.58500	858.58500			0.00	0	
AL37	On	04/05/2023	Index Future			878.33100	878.33100	875.09200	875.09200			0.00	0	
AL37	On	03/08/2023	Index Future			896.28200	896.28200	892.98100	892.98100			0.00	0	
AL37	On	02/11/2023	Index Future			914.32200	914.32200	910.95400	910.95400			0.00	0	
AL37	On	01/02/2024	Index Future			932.65100	932.65100	929.21400	929.21400			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			998.95100	998.95100	995.79400	995.79400			0.00	0	
AL7T	On	04/05/2023	Index Future			1,018.15300	1,018.15300	1,014.93900	1,014.93900			0.00	0	
AL7T	On	03/08/2023	Index Future			1,038.96100	1,038.96100	1,035.68700	1,035.68700			0.00	0	
AL7T	On	02/11/2023	Index Future			1,059.87300	1,059.87300	1,056.53200	1,056.53200			0.00	0	
AL7T	On	01/02/2024	Index Future			1,081.11900	1,081.11900	1,077.71000	1,077.71000			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			871.35700	871.35700	868.91400	868.91400			0.00	0	1
ALBI	On	04/05/2023	Index Future			888.10600	888.10600	885.62000	885.62000			0.00	0	
ALBI	On	03/08/2023	Index Future			906.25700	906.25700	903.72300	903.72300			0.00	0	
ALBI	On	02/11/2023	Index Future			924.49800	924.49800	921.91300	921.91300			0.00	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			943.03000	943.03000	940.39200	940.39200			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			326.31800	326.31800	325.96000	325.96000			0.00	0	64
IGOV	On	04/05/2023	Index Future			332.67000	332.67000	332.30700	332.30700			0.00	0	
IGOV	On	03/08/2023	Index Future			339.54800	339.54800	339.17900	339.17900			0.00	0	
IGOV	On	02/11/2023	Index Future			346.45900	346.45900	346.08300	346.08300			0.00	0	
IGOV	On	01/02/2024	Index Future			353.48000	353.48000	353.09500	353.09500			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>65</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>65</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>76</b>
JIBAR F	On	18/01/2023	Jibar Future			7.34500	92.65500	7.34500	92.65500			0.00	0	
JIBAR F	On	15/02/2023	Jibar Future			7.67500	92.32500	7.70000	92.30000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			7.70500	92.29500	7.72500	92.27500			0.00	0	
JIBAR F	On	19/04/2023	Jibar Future			7.79500	92.20500	7.83000	92.17000			0.00	0	
JIBAR F	On	17/05/2023	Jibar Future			7.79000	92.21000	7.85000	92.15000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			7.83500	92.16500	7.88500	92.11500			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			7.83000	92.17000	7.89000	92.11000			0.00	0	
JIBAR F	On	20/12/2023	Jibar Future			7.74500	92.25500	7.80500	92.19500			0.00	0	27
JIBAR F	On	20/03/2024	Jibar Future			7.68500	92.31500	7.76500	92.23500			0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			7.66000	92.34000	7.77000	92.23000			0.00	0	
JIBAR F	On	18/09/2024	Jibar Future			7.66000	92.34000	7.75000	92.25000			0.00	0	6
JIBAR F	On	18/12/2024	Jibar Future			7.80500	92.19500	7.93500	92.06500			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>1,142,422,465.13</b>	<b>12,704</b>	<b>1,576,45</b>	
ABCPI3	On	07/12/2023	Spot Bond			5.15000	322.93509	5.15000	322.68211			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	0.00000			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	0.00000			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			9.81000	99.79772	9.81000	99.71898				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			11.86500	86.98301	11.86500	86.90041				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN22 On 30/05/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN29 On 29/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN29 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 ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 29/08/2028 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2027 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN02</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2029 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			7.91000	7.91000	7.91000	7.91000				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	61.72594	100.00000	61.29017				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 ABK104/I2025</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			3.64000	3.64000	3.64000	3.64000				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			4.58000	4.58000	4.58000	4.58000				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			4.94000	4.94000	4.94000	4.94000				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			9.01000	9.01000	9.01000	9.01000				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			8.72500	8.72500	8.72500	8.72500				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			9.14000	104.74395	9.14000	104.66639				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			9.13500	107.46813	9.13500	107.38861				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			7.98000	104.09020	7.98000	104.02272				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			9.40000	101.06847	9.40000	100.99155				0.00	0	
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	16.17003	100.00000	16.06172				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			4.80000	323.92471	4.80000	323.68008				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			11.60000	11.60000	11.60000	11.60000				0.00	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	0.00000				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	0.00000				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>	
ACL203 On 30/01/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	
AGL03 On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGLG0 On 16/09/2027 Spot Bond					0.00000	0.00000				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGRIA1 On 28/10/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	
AGT05 On 16/11/2027 Spot Bond					0.00000	0.00000				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>	
AH2A11 On 18/07/2024 Spot Bond					0.00000	0.00000				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>	
AH2A21 On 18/07/2026 Spot Bond					0.00000	0.00000				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>	
AH2A31 On 18/07/2026 Spot Bond			9.02500	99.83545	9.02500	99.76364				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>	
AH2B11 On 18/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C11 On 18/07/2026 Spot Bond					0.00000	0.00000				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>	
AHF2D1 On 18/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AHF2D1 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 AHF2D1</b>										<b>0.00</b>	<b>0</b>	
AHF2O On 18/04/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond			9.53500	103.94949	9.53500	103.87059				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6A: On 21/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<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	0.00000				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	0.00000				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 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	0.00000				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A:On 21/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			8.40000	103.20364	8.40000	103.13421				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>
AIR04 On 29/05/2024 Spot Bond			10.25000	99.76467	10.25000	99.68205				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			12.07500	91.15059	12.07500	91.06207				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIRF02 On 16/11/2027 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			6.76000	192.15714	6.76000	191.98190				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			5.29000	252.75374	5.29000	252.55293				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03 On 07/12/2033 Spot Bond			5.90000	219.20284	5.90000	219.01794				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			5.45000	205.22472	5.45000	205.05902				0.00	0	
<b>Total ASN154 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 ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 31/01/2038 Spot Bond			5.29000	118.43236	5.29000	118.33881				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	1,025,400,000	155,100,000
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>1,025,400,000</b>	<b>155,100,000</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>1,025,400,000</b>	<b>155,100,000</b>
ASN27: On 20/08/2048 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 20/12/2023 Spot Bond					0.00000	0.00000				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>	
ASN31: On 31/03/2029 Spot Bond			5.07500	5.07500	5.07500	5.07500				0.00	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 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			5.41500	5.41500	5.41500	5.41500				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>	
ASN319 On 20/06/2024 Spot Bond					0.00000	0.00000				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	0.00000				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>	
ASN328 On 09/05/2024 Spot Bond					0.00000	0.00000				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	0.00000				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			5.40000	116.90807	5.40000	116.81472				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN346 On 20/06/2024 Spot Bond					0.00000	0.00000				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>	
ASN351 On 20/06/2024 Spot Bond					0.00000	0.00000				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>	
ASN354 On 20/06/2024 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN36: On 30/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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 20/12/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	623,200,000	155,800,000
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>623,200,000</b>	<b>155,800,000</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>623,200,000</b>	<b>155,800,000</b>
ASN40: On 20/12/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN419 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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			9.99500	9.99500	9.99500	9.99500				0.00	0	
<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			11.06500	11.06500	11.06500	11.06500				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	0.00000				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	0.00000				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 ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN472 On 17/08/2025 Spot Bond					0.00000	0.00000				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>	
ASN479 On 20/06/2025 Spot Bond					0.00000	0.00000				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>	
ASN480 On 25/08/2025 Spot Bond					0.00000	0.00000				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>	
ASN485 On 28/02/2025 Spot Bond			10.85000	10.85000	10.85000	10.85000				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>	
ASN486 On 01/09/2025 Spot Bond					0.00000	0.00000				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>	
ASN489 On 15/09/2025 Spot Bond					0.00000	0.00000				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>	
ASN497 On 15/09/2025 Spot Bond					0.00000	0.00000				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>	
ASN498 On 28/09/2025 Spot Bond					0.00000	0.00000				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>	
ASN507 On 21/12/2026 Spot Bond			10.42000	95.95724	10.42000	95.87695				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>	
ASN508 On 21/12/2026 Spot Bond			9.60000	95.84174	9.60000	95.76770				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>	
ASN509 On 21/12/2026 Spot Bond			10.15000	94.72118	10.15000	94.64392				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN51: On 21/12/2026 Spot Bond			10.15000	94.72118	10.15000	94.64392				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			8.72500	104.53172	8.72500	104.45897				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			10.67500	105.37520	10.67500	105.28590				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			10.62500	105.35358	10.62500	105.26471				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			10.12500	104.97663	10.12500	104.89214				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			10.12500	104.97663	10.12500	104.89214				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	0.00000				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	0.00000				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			10.76000	104.56686	10.76000	104.47755				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.85000	104.22341	10.85000	104.13367				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			10.71000	104.47334	10.71000	104.38452				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	0.00000				0.00	0	
<b>Total ASN560 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 ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 24/04/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>	
ASN58: On 13/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				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			9.82000	103.99446	9.82000	103.91109				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	0.00000				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	0.00000				0.00	0	
<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	0.00000				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	0.00000				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	0.00000				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	0.00000				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 ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN610 On 31/01/2030 Spot Bond					0.00000	0.00000				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>	
ASN611 On 31/03/2023 Spot Bond					0.00000	0.00000				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>	
ASN613 On 06/05/2024 Spot Bond					0.00000	0.00000				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>	
ASN614 On 21/12/2026 Spot Bond					0.00000	0.00000				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>	
ASN617 On 28/02/2024 Spot Bond					0.00000	0.00000				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>	
ASN619 On 11/05/2023 Spot Bond					0.00000	0.00000				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>	
ASN624 On 21/12/2026 Spot Bond					0.00000	0.00000				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>	
ASN627 On 28/02/2024 Spot Bond					0.00000	0.00000				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>	
ASN632 On 02/04/2026 Spot Bond					0.00000	0.00000				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>	
ASN633 On 20/06/2024 Spot Bond					0.00000	0.00000				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>	
ASN634 On 20/06/2026 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63: On 05/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 29/06/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN683 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 ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 22/06/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<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	0.00000				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 09/11/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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 ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN714: On 31/03/2032 Spot Bond					0.00000	0.00000				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>	
ASN715: On 15/09/2033 Spot Bond					0.00000	0.00000				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>	
ASN716: On 30/09/2024 Spot Bond					0.00000	0.00000				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>	
ASN718: On 12/06/2024 Spot Bond					0.00000	0.00000				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>	
ASN721: On 05/06/2023 Spot Bond					0.00000	0.00000				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>	
ASN733: On 31/07/2026 Spot Bond					0.00000	0.00000				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>	
ASN735: On 28/02/2026 Spot Bond					0.00000	0.00000				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>	
ASN736: On 31/03/2026 Spot Bond					0.00000	0.00000				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>	
ASN737: On 20/06/2026 Spot Bond					0.00000	0.00000				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>	
ASN742: On 20/06/2026 Spot Bond					0.00000	0.00000				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>	
ASN746: On 25/11/2024 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN74: On 31/10/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			9.85384	9.85384	9.85384	9.85384				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	0.00000				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			10.29000	10.29000	10.29000	10.29000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/01/2030 Spot Bond					0.00000	0.00000				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>	
ASN80: On 15/03/2023 Spot Bond					0.00000	0.00000				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>	
ASN80: On 21/12/2026 Spot Bond					0.00000	0.00000				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>	
ASN81: On 06/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN818 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 ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 02/04/2026 Spot Bond					0.00000	0.00000				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>	
ASN82: On 08/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN821</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN822</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 31/01/2037 Spot Bond					0.00000	0.00000				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>	
ASN82: On 08/04/2025 Spot Bond					0.00000	0.00000				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>	
ASN82: On 08/04/2025 Spot Bond					0.00000	0.00000				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>	
ASN82: On 08/04/2025 Spot Bond					0.00000	0.00000				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>	
ASN83: On 14/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
<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	0.00000				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	0.00000				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	0.00000				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	0.00000				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 ASN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN837</b>										<b>0.00</b>	<b>0</b>	
ASN837 On 21/04/2027 Spot Bond					0.00000	0.00000				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>	
ASN838 On 21/04/2027 Spot Bond					0.00000	0.00000				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>	
ASN839 On 21/04/2027 Spot Bond					0.00000	0.00000				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>	
ASN840 On 22/04/2027 Spot Bond					0.00000	0.00000				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>	
ASN841 On 25/04/2042 Spot Bond					0.00000	0.00000				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>	
ASN842 On 26/04/2023 Spot Bond					0.00000	0.00000				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>	
ASN845 On 26/04/2023 Spot Bond					0.00000	0.00000				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>	
ASN846 On 26/04/2023 Spot Bond					0.00000	0.00000				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>	
ASN847 On 29/04/2025 Spot Bond					0.00000	0.00000				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>	
ASN848 On 29/04/2025 Spot Bond					0.00000	0.00000				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>	
ASN849 On 20/06/2027 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN85: On 20/06/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN864</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN868 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 ASN868</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 30/09/2027 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN887</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 15/09/2028 Spot Bond					0.00000	0.00000				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>	
ASN88: On 31/01/2024 Spot Bond			11.30000	105.39190	11.30000	105.29699				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>	
ASN90: On 20/06/2027 Spot Bond					0.00000	0.00000				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>	
ASN90: On 31/01/2030 Spot Bond					0.00000	0.00000				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 ASN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN903</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 20/06/2026 Spot Bond					0.00000	0.00000				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>	
ASN91: On 31/07/2027 Spot Bond					0.00000	0.00000				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>	
ASN91: On 31/08/2027 Spot Bond					0.00000	0.00000				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>	
ASN91: On 31/07/2027 Spot Bond					0.00000	0.00000				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>	
ASN91: On 31/07/2027 Spot Bond					0.00000	0.00000				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>	
ASN91: On 31/08/2027 Spot Bond					0.00000	0.00000				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>	
ASN91: On 31/08/2027 Spot Bond					0.00000	0.00000				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>	
ASN92: On 31/08/2027 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN93: On 20/12/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN943 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN943</b>										<b>0.00</b>	<b>0</b>	
ASN94: On 20/12/2027 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total ASN948 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN948</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 20/06/2027 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total ASN951 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 ASN951</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 31/07/2027 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			7.31000	100.63226	7.31000	100.57273				0.00	0	
<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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	1,600,000.00

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 BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
BAWGL On 22/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				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			12.05000	12.05000	12.05000	12.05000				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	0.00000				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>	
BAYA76 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	0.00000				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>	
BAYA84 On 31/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 31/03/2024 Spot Bond					0.00000	0.00000				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA8 On 30/06/2024 Spot Bond					0.00000	0.00000				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>	
BAYA9 On 30/06/2024 Spot Bond					0.00000	0.00000				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>	
BAYA9 On 30/06/2023 Spot Bond					0.00000	0.00000				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>	
BAYA9 On 30/09/2024 Spot Bond					0.00000	0.00000				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>	
BAYA9 On 30/09/2024 Spot Bond					0.00000	0.00000				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>	
BAYA9 On 30/06/2025 Spot Bond					0.00000	0.00000				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>	
BAYA9 On 30/06/2025 Spot Bond					0.00000	0.00000				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>	
BAYA9 On 30/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA96 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA96</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/06/2023 Spot Bond					0.00000	0.00000				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>	
BAYA9 On 30/09/2023 Spot Bond					0.00000	0.00000				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>	
BAYA9 On 30/09/2027 Spot Bond					0.00000	0.00000				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>	
BAYB1 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB13 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 BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB1: On 30/09/2023 Spot Bond					0.00000	0.00000				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>	
BAYB1: On 30/09/2024 Spot Bond					0.00000	0.00000				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>	
BAYB2: On 30/09/2024 Spot Bond					0.00000	0.00000				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>	
BAYB2: On 30/06/2025 Spot Bond					0.00000	0.00000				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>	
BAYB2: On 30/09/2023 Spot Bond					0.00000	0.00000				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>	
BAYB2: On 30/09/2024 Spot Bond					0.00000	0.00000				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>	
BAYB2: On 30/09/2025 Spot Bond					0.00000	0.00000				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>	
BD030: On 18/04/2028 Spot Bond			9.15500	9.15500	9.15500	9.15500				0.00	0	
<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	0.00000				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	0.00000				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	0.00000				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 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	0.00000				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	0.00000				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	0.00000				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>	
BDX42 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BDX42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX42</b>										<b>0.00</b>	<b>0</b>	
BDX44 On 19/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BDX44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX44</b>										<b>0.00</b>	<b>0</b>	
BDX45 On 03/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BDX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX45</b>										<b>0.00</b>	<b>0</b>	
BDX46 On 04/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BDX46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX46</b>										<b>0.00</b>	<b>0</b>	
BDX47 On 03/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BDX47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX47</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</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
BID11 On 15/11/2023 Spot Bond			8.44000	102.36821	8.44000	102.29809				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>	
BID13 On 14/06/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total BNPP13 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 BNPP13</b>										<b>0.00</b>	<b>0</b>	
BPPF1: On 09/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 19/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 26/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 16/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 12/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 03/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 24/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 10/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF34</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 03/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF35</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 11/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF36</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	0.00000				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 BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
<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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CBL31 On 21/11/2025 Spot Bond					0.00000	0.00000				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			8.65000	102.28536	8.65000	102.21543				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			8.95000	104.36526	8.95000	104.28998				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			9.50000	106.74645	9.50000	106.66437				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			10.54000	10.54000	10.54000	10.54000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR46 On 28/02/2023 Spot Bond					0.00000	0.00000				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>	
CGR47 On 28/02/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	104.08038	4.77000	104.03996				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	0.00000				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	0.00000				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			9.45500	104.41493	9.45500	104.33501				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	108.69315	8.70700	108.61642				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	0.00000				0.00	0	
<b>Total CLN366 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 CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond			11.14000	102.55827	11.14000	102.46616				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>	
CLN38 On 20/09/2024 Spot Bond			6.50000	112.40917	6.50000	112.34959				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>	
CLN38 On 20/09/2024 Spot Bond					0.00000	0.00000				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>	
CLN45 On 31/01/2025 Spot Bond			6.34000	157.37903	6.34000	157.24163				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>	
CLN45 On 31/01/2025 Spot Bond			8.45000	151.08192	8.45000	150.92499				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>	
CLN49 On 04/09/2024 Spot Bond			9.10000	104.96432	9.10000	104.88694				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>	
CLN49 On 04/09/2024 Spot Bond					0.00000	0.00000				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>	
CLN50 On 11/10/2024 Spot Bond					0.00000	0.00000				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>	
CLN50 On 11/10/2024 Spot Bond					0.00000	0.00000				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>	
CLN51 On 15/03/2025 Spot Bond				100.00000	0.00000	100.00000				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>	
CLN51 On 30/04/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	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	0.00000				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	0.00000				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	0.00000				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	100.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			10.38000	99.68837	10.38000	104.76412				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			9.85000	104.32448	9.85000	104.24273				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			9.90000	103.13875	9.90000	103.05619				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			9.99000	102.01248	9.99000	101.93009				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			10.04000	10.04000	10.04000	10.04000				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	0.00000				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	0.00000				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 Intere
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN554 On 15/11/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	100.00000				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	0.00000				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			10.35000	101.18728	10.35000	101.10407				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			9.85000	102.35334	9.85000	102.27181				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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 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	0.00000				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			10.08000	101.33064	10.08000	101.24809				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			4.76000	156.22091	4.76000	156.10408				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	0.00000				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	0.00000				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	0.00000				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			9.32000	9.32000	9.32000	9.32000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			8.90500	8.90500	8.90500	8.90500				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			9.48000	101.72724	9.48000	101.65026				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	0.00000				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	0.00000				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>	
CLN611On 14/04/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2024 Spot Bond					0.00000	0.00000				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 31/05/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>	
CLN622 On 20/12/2024 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN624 On 25/01/2023 Spot Bond					0.00000	0.00000				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>	
CLN625 On 25/01/2023 Spot Bond			7.75000	104.14619	7.75000	104.08011				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>	
CLN626 On 19/08/2025 Spot Bond					0.00000	0.00000				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>	
CLN627 On 31/07/2034 Spot Bond					0.00000	0.00000				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>	
CLN628 On 31/07/2034 Spot Bond			12.91500	62.50363	12.91500	62.43990				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>	
CLN629 On 20/11/2024 Spot Bond					0.00000	0.00000				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>	
CLN630 On 19/08/2025 Spot Bond			10.55000	101.32688	10.55000	101.24199				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>	
CLN631 On 19/08/2025 Spot Bond					0.00000	0.00000				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>	
CLN632 On 21/11/2024 Spot Bond					0.00000	0.00000				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>	
CLN633 On 09/10/2034 Spot Bond					0.00000	0.00000				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>	
CLN634 On 09/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN635 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 CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 21/11/2024 Spot Bond					0.00000	0.00000				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>	
CLN63 On 19/08/2025 Spot Bond					0.00000	0.00000				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>	
CLN63 On 19/02/2023 Spot Bond					0.00000	0.00000				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>	
CLN64 On 19/08/2025 Spot Bond					0.00000	0.00000				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>	
CLN64 On 17/10/2023 Spot Bond					0.00000	0.00000				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>	
CLN64 On 21/11/2024 Spot Bond					0.00000	0.00000				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>	
CLN64 On 18/12/2024 Spot Bond					0.00000	0.00000				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>	
CLN64 On 29/01/2024 Spot Bond					0.00000	0.00000				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>	
CLN64 On 18/12/2024 Spot Bond					0.00000	0.00000				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>	
CLN64 On 19/08/2025 Spot Bond					0.00000	0.00000				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>	
CLN64 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/08/2025 Spot Bond					0.00000	0.00000				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 CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/08/2025 Spot Bond					0.00000	0.00000				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>	
CLN652 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>	
CLN654 On 22/03/2030 Spot Bond					0.00000	0.00000				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>	
CLN655 On 20/06/2025 Spot Bond					0.00000	0.00000				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>	
CLN656 On 13/10/2026 Spot Bond					0.00000	0.00000				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>	
CLN657 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2023 Spot Bond					0.00000	0.00000				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>	
CLN661 On 20/12/2023 Spot Bond					0.00000	0.00000				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>	
CLN662 On 20/12/2024 Spot Bond					0.00000	0.00000				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>	
CLN663 On 20/12/2023 Spot Bond					0.00000	0.00000				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>	
CLN664 On 27/02/2023 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 02/04/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	160.11459	5.45647	159.98600				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	160.11459	5.45647	159.98600				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN680 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 CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 19/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/12/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 28/02/2025 Spot Bond					0.00000	0.00000				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 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	11.45500				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	0.00000				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	0.00000				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>	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	10.86000				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	0.00000				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN703 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	11.10000				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>	
CLN704 On 19/08/2025 Spot Bond					0.00000	0.00000				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>	
CLN705 On 11/09/2026 Spot Bond					0.00000	0.00000				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>	
CLN706 On 26/08/2025 Spot Bond					0.00000	0.00000				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>	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	11.19500				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>	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	11.15500				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>	

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 11/03/2023 Spot Bond					0.00000	0.00000				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>	
CLN711 On 12/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	11.35500				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	0.00000				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	11.52500				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	11.47000				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	0.00000				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	11.35000				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN724 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 CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	10.94000				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>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	10.77500				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>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	10.67500				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>	
CLN733 On 21/12/2027 Spot Bond					0.00000	0.00000				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>	
CLN734 On 11/09/2026 Spot Bond					0.00000	0.00000				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>	
CLN735 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<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	0.00000				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 CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/12/2023 Spot Bond					0.00000	0.00000				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>	
CLN738 On 20/06/2026 Spot Bond					0.00000	0.00000				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>	
CLN739 On 31/01/2023 Spot Bond					0.00000	0.00000				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>	
CLN740 On 19/08/2025 Spot Bond					0.00000	0.00000				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>	
CLN741 On 31/03/2032 Spot Bond					0.00000	0.00000				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>	
CLN742 On 31/01/2030 Spot Bond					0.00000	0.00000				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>	
CLN743 On 31/01/2030 Spot Bond					0.00000	0.00000				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>	
CLN744 On 31/01/2030 Spot Bond					0.00000	0.00000				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>	
CLN745 On 28/02/2024 Spot Bond					0.00000	0.00000				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>	
CLN746 On 21/12/2023 Spot Bond					0.00000	0.00000				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>	
CLN747 On 31/01/2030 Spot Bond					0.00000	0.00000				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN749 On 31/07/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN760 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN760 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 CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 22/04/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	9.57000				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					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	10.39000				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN77 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	10.88000				0.00	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 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	0.00000				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	0.00000				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			7.45000	7.45000	7.45000	7.45000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	
CLN783 On 31/01/2027 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN785 On 30/09/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	
CLN793 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN793 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN793</b>										<b>0.00</b>	<b>0</b>	
CLN794 On 31/01/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN797 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 CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<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	0.00000				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 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			9.15500	97.57594	9.15500	97.50398				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	0.00000				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	0.00000				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>	
CLN81 On 31/01/2025 Spot Bond					0.00000	0.00000				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>	
CLN81 On 31/07/2025 Spot Bond					0.00000	0.00000				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>	
CLN81 On 31/01/2027 Spot Bond					0.00000	0.00000				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>	
CLN81 On 31/01/2030 Spot Bond					0.00000	0.00000				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>	
CLN81 On 31/01/2025 Spot Bond					0.00000	0.00000				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>	
CLN82 On 31/07/2025 Spot Bond					0.00000	0.00000				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>	
CLN82 On 31/05/2025 Spot Bond					0.00000	0.00000				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>	
CLN82 On 28/02/2025 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN821 On 31/07/2029 Spot Bond					0.00000	0.00000				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>	
CLN824 On 31/07/2025 Spot Bond					0.00000	0.00000				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>	
CLN825 On 31/07/2025 Spot Bond					0.00000	0.00000				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>	
CLN826 On 31/07/2027 Spot Bond					0.00000	0.00000				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>	
CLN827 On 31/07/2025 Spot Bond					0.00000	0.00000				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>	
CLN828 On 31/08/2024 Spot Bond					0.00000	0.00000				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>	
CLN829 On 31/01/2025 Spot Bond					0.00000	0.00000				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>	
CLN830 On 31/07/2026 Spot Bond					0.00000	0.00000				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>	
CLN831 On 31/05/2025 Spot Bond					0.00000	0.00000				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>	
CLN832 On 31/07/2027 Spot Bond					0.00000	0.00000				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>	
CLN833 On 31/01/2030 Spot Bond			9.37500	9.37500	9.37500	9.37500				0.00	0	
<b>Total CLN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN833</b>										<b>0.00</b>	<b>0</b>	
CLN834 On 31/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN834 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 CLN834</b>										<b>0.00</b>	<b>0</b>	
CLN834 On 31/08/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<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	0.00000				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 CLN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN846</b>										<b>0.00</b>	<b>0</b>	
CLN847 On 31/03/2025 Spot Bond					0.00000	0.00000				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>	
CLN848 On 31/03/2027 Spot Bond					0.00000	0.00000				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>	
CLN849 On 31/03/2029 Spot Bond					0.00000	0.00000				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>	
CLN850 On 31/07/2025 Spot Bond					0.00000	0.00000				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>	
CLN851 On 27/09/2028 Spot Bond					0.00000	0.00000				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>	
CLN852 On 20/07/2027 Spot Bond					0.00000	0.00000				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>	
CLN853 On 20/06/2027 Spot Bond					0.00000	0.00000				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>	
CLN854 On 20/07/2027 Spot Bond					0.00000	0.00000				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>	
CLN855 On 20/07/2027 Spot Bond					0.00000	0.00000				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>	
CLN856 On 23/09/2026 Spot Bond					0.00000	0.00000				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>	
CLN857 On 06/08/2023 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN856 On 28/02/2024 Spot Bond				100.00000	0.00000	100.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	12.81000				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	14.48000				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	0.00000				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					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total CLN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN869</b>										<b>0.00</b>	<b>0</b>	
CLN870 On 31/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN870 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 CLN870</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 31/07/2027 Spot Bond					0.00000	0.00000				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					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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					0.00000	0.00000				0.00	0	
<b>Total CLN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN881</b>										<b>0.00</b>	<b>0</b>	
CLN88 On 31/01/2030 Spot Bond					0.00000	0.00000				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 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					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				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			5.46000	5.46000	5.46000	5.46000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	
CLN892 On 31/07/2025 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN894 On 20/12/2025 Spot Bond					0.00000	0.00000				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>	
CLN895 On 31/08/2025 Spot Bond					0.00000	0.00000				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>	
CLN896 On 30/09/2027 Spot Bond					0.00000	0.00000				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>	
CLN897 On 02/04/2026 Spot Bond					0.00000	0.00000				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>	
CLN898 On 31/08/2025 Spot Bond					0.00000	0.00000				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>	
CLN899 On 30/09/2024 Spot Bond					0.00000	0.00000				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>	
CLN900 On 30/09/2024 Spot Bond					0.00000	0.00000				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>	
CLN901 On 20/12/2027 Spot Bond			11.42500	11.42500	11.42500	11.42500				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>	
CLN902 On 20/12/2027 Spot Bond					0.00000	0.00000				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>	
CLN903 On 20/12/2027 Spot Bond			10.93500	10.93500	10.93500	10.93500				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>	
CLN904 On 15/09/2029 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN904 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN904</b>										<b>0.00</b>	<b>0</b>	
CLN905 On 20/12/2029 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN905 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 CLN905</b>										<b>0.00</b>	<b>0</b>	
CLN905 On 20/12/2027 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	
CLN909 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN910 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN910</b>										<b>0.00</b>	<b>0</b>	
CLN910 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN911 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN911</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			10.07000	101.96713	10.07000	101.88609				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			11.14000	101.43514	11.14000	101.34455				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			11.16000	99.59687	11.16000	99.50777				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			9.53500	102.30995	9.53500	102.23156				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			12.91000	92.62549	12.91000	92.53003				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			11.50000	92.84439	11.50000	92.75887				0.00	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 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	0.00000				0.00	0	
<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			10.25000	10.25000	10.25000	10.25000				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	0.00000				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	0.00000				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	0.00000				0.00	400,000,000	400,000,000
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total DTF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF004</b>										<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			7.20000	103.99481	7.20000	103.93390				0.00	0	
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23</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
DV23/R On 27/02/2023 Spot Bond			100.00000	92.57246	100.00000	91.90648				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	92.57246	100.00000	91.90648				0.00	0	
<b>Total DV23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			9.62000	103.84427	9.62000	103.76477				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	103.77215	9.69000	103.69213				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.77215	9.69000	103.69213				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			10.45000	100.72166	10.45000	100.63806				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			11.47500	98.00638	11.47500	97.91726				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	103.93091	10.10000	103.84746				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.93091	10.10000	103.84746				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	0.00000				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	0.00000				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	4,100,000.00
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000.00</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000.00</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
DVFB2 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2027 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	3,000,000.00
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000.00</b>
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000.00</b>
DVFB3 On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2026 Spot Bond					0.00000	0.00000				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	0.00000				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			9.01000	104.21855	9.01000	104.14247				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			5.55000	118.32096	5.55000	118.22418				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			5.39000	104.19141	5.39000	104.10828			269,500,000,000.00	50,000,000,000	150,000,000.00	
<b>Total EL037 SPOT</b>									<b>269,500,000,000.00</b>	<b>50,000,000,000</b>	<b>150,000,000.00</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 EL037</b>										9,500,000,000,000.00	50,000,000,000	150,000,000,000
EL037/I On 31/01/2037 Spot Bond			2.25000	149.65127	2.25000	149.56944				0.00	0	
<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			4.84000	155.25444	4.84000	155.13635				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			4.80500	140.17795	4.80500	140.07173				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			4.81000	136.37329	4.81000	136.27077				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			5.37000	120.05287	5.37000	119.95671				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			5.26000	107.89542	5.26000	107.81045				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	149.65127	2.25000	149.56944				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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 ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 28/07/2025 Spot Bond					0.00000	0.00000				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>	
ELN009 On 19/08/2025 Spot Bond					0.00000	0.00000				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>	
ELN010 On 15/04/2024 Spot Bond					0.00000	0.00000				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>	
ELN013 On 21/05/2024 Spot Bond					0.00000	0.00000				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>	
ELN014 On 09/12/2024 Spot Bond					0.00000	0.00000				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>	
ELN015 On 17/02/2023 Spot Bond					0.00000	0.00000				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>	
ELN016 On 08/03/2023 Spot Bond					0.00000	0.00000				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>	
ELN017 On 12/05/2023 Spot Bond					0.00000	0.00000				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>	
ELN018 On 02/04/2027 Spot Bond					0.00000	0.00000				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>	
ELN019 On 20/09/2027 Spot Bond					0.00000	0.00000				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			10.56000	101.19002	10.56000	101.10377				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
EMM04 On 16/05/2028 Spot Bond			12.47500	12.47500	12.47500	12.47500				0.00	0	
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			12.52500	12.52500	12.52500	12.52500				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			10.65000	10.65000	10.65000	10.65000				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			10.65000	10.65000	10.65000	10.65000				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			12.52500	12.52500	12.52500	12.52500				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			11.67000	11.67000	11.67000	11.67000				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			15.02500	15.02500	15.02500	15.02500				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total EPF022 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 EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF02: On 07/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPF02: On 14/03/2025 Spot Bond					0.00000	0.00000				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>	
EPF02: On 12/09/2025 Spot Bond					0.00000	0.00000				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>	
EPF02: On 10/11/2025 Spot Bond					0.00000	0.00000				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	0.00000				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>	
EPFC5: On 10/11/2023 Spot Bond					0.00000	0.00000				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>	
EQT00: On 03/06/2024 Spot Bond					0.00000	0.00000				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>	
EQT00: On 16/04/2025 Spot Bond					0.00000	0.00000				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>	
EQT00: On 10/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 30/10/2023 Spot Bond					0.00000	0.00000				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>	
EQT00: On 22/06/2024 Spot Bond					0.00000	0.00000				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>	
EQT00: On 08/10/2024 Spot Bond					0.00000	0.00000				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 EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT01(On 12/11/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total EQT011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT011</b>										<b>0.00</b>	<b>0</b>	
EQT01(On 11/11/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ERSA29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA29</b>										<b>0.00</b>	<b>0</b>	
ERSA3(On 17/05/2027 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES23 On 25/01/2023 Spot Bond			7.70000	104.64678	7.70000	104.58082			373,450,000,000.00	48,500,000,000	145,500,000,00
<b>Total ES23 SPOT</b>									<b>'3,450,000,000,000.00</b>	<b>48,500,000,000</b>	<b>145,500,000,00</b>
<b>Total For ES23</b>									<b>'3,450,000,000,000.00</b>	<b>48,500,000,000</b>	<b>145,500,000,00</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	104.54174	10.00000	104.45626			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			9.57000	97.43064	9.57000	97.35560			191,400,000,000.00	20,000,000	2,475,700,00
<b>Total ES26 SPOT</b>									<b>191,400,000,000.00</b>	<b>20,000,000</b>	<b>2,475,700,00</b>
<b>Total For ES26</b>									<b>191,400,000,000.00</b>	<b>20,000,000</b>	<b>2,475,700,00</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	102.11628	7.85000	102.05149			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			12.08000	75.29801	12.12000	75.03458			322,536,000,000.00	26,700,000	846,600,00
<b>Total ES33 SPOT</b>									<b>322,536,000,000.00</b>	<b>26,700,000</b>	<b>846,600,00</b>
<b>Total For ES33</b>									<b>322,536,000,000.00</b>	<b>26,700,000</b>	<b>846,600,00</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	102.38740	7.50000	102.32495			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			12.37000	73.54699	12.39000	73.36301			188,024,000,000.00	15,200,000	4,005,200,00
<b>Total ES42 SPOT</b>									<b>188,024,000,000.00</b>	<b>15,200,000</b>	<b>4,005,200,00</b>
<b>Total For ES42</b>									<b>188,024,000,000.00</b>	<b>15,200,000</b>	<b>4,005,200,00</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	101.75324	8.50000	101.68345			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			11.51500	11.51500	11.51500	11.51500			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			14.23000	14.23000	14.23000	14.23000			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	0.00000			0.00	0	
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>									<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total FIFB17 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 FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
<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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	330,000,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	
FRB26 On 03/06/2024 Spot Bond					0.00000	0.00000				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 FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			9.23000	103.76401	9.23000	103.68688				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	0.00000				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	0.00000				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			9.15000	99.05284	9.15000	98.97982				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			4.77000	324.00977	4.77000	323.76585				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			3.66500	3.66500	3.66500	3.66500				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			4.50000	214.67447	4.50000	214.51754				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRBI29 On 31/03/2029 Spot Bond			5.02000	5.02000	5.02000	5.02000			2,008,000,000,000.00	400,000,000	200,000,000
<b>Total FRBI29 SPOT</b>									<b>2,008,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For FRBI29</b>									<b>2,008,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
FRBI33 On 07/12/2033 Spot Bond			5.25500	5.25500	5.25500	5.25500			0.00	0	
<b>Total FRBI33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>									<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.39000	100.35623	5.39000	100.27569			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			5.34000	100.25120	5.34000	100.17091			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			8.87552	8.87552	8.87552	8.87552			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			8.87230	8.87230	8.87230	8.87230			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			4.94000	4.94000	4.94000	4.94000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	
<b>Total FRC271 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 FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond			10.18400	10.18400	10.18400	10.18400				0.00	0	
<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	0.00000				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			6.55000	6.55000	6.55000	6.55000				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	0.00000				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 27/02/2023 Spot Bond			6.38000	6.38000	6.38000	6.38000				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>	
FRC29: On 14/05/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	
FRC30: On 31/05/2024 Spot Bond					0.00000	0.00000				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	0.00000				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 FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC305: On 27/02/2023 Spot Bond					0.00000	0.00000				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>	
FRC306: On 31/05/2024 Spot Bond					0.00000	0.00000				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>	
FRC308: On 20/06/2024 Spot Bond					0.00000	0.00000				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>	
FRC309: On 20/12/2024 Spot Bond					0.00000	0.00000				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>	
FRC310: On 20/06/2024 Spot Bond					0.00000	0.00000				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>	
FRC313: On 13/10/2026 Spot Bond					0.00000	0.00000				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>	
FRC315: On 15/09/2033 Spot Bond					0.00000	0.00000				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>	
FRC316: On 31/07/2034 Spot Bond					0.00000	0.00000				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>	
FRC317: On 20/12/2024 Spot Bond					0.00000	0.00000				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>	
FRC318: On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC319: On 20/12/2024 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32: On 20/06/2026 Spot Bond					0.00000	0.00000				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	0.00000				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 06/11/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/12/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/12/2025 Spot Bond					0.00000	0.00000				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>	
FRC34: On 27/03/2024 Spot Bond					0.00000	0.00000				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>	
FRC34: On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC348 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 FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 31/07/2023 Spot Bond					0.00000	0.00000				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>	
FRC35: On 31/07/2023 Spot Bond					0.00000	0.00000				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>	
FRC35: On 31/08/2023 Spot Bond					0.00000	0.00000				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>	
FRC35: On 02/05/2023 Spot Bond					0.00000	0.00000				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>	
FRC35: On 31/07/2023 Spot Bond					0.00000	0.00000				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>	
FRC35: 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>	
FRC35: On 31/07/2023 Spot Bond					0.00000	0.00000				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>	
FRC35: On 31/01/2024 Spot Bond					0.00000	0.00000				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>	
FRC35: On 31/01/2024 Spot Bond					0.00000	0.00000				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>	
FRC36: On 31/01/2024 Spot Bond					0.00000	0.00000				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>	
FRC36: On 31/01/2024 Spot Bond					0.00000	0.00000				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>	
FRC36: On 31/03/2023 Spot Bond					0.00000	0.00000				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 FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 01/08/2026 Spot Bond					0.00000	0.00000				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>	
FRC36: On 28/02/2024 Spot Bond					0.00000	0.00000				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>	
FRC36: On 31/08/2024 Spot Bond					0.00000	0.00000				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>	
FRC36: On 20/06/2026 Spot Bond					0.00000	0.00000				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>	
FRC36: On 31/05/2024 Spot Bond					0.00000	0.00000				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>	
FRC37: On 20/06/2026 Spot Bond					0.00000	0.00000				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>	
FRC37: On 20/06/2026 Spot Bond					0.00000	0.00000				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>	
FRC37: On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37( On 20/06/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 16/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 30/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC39( On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC390 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 FRC390</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC392 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC392</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC393</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 27/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC394</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC395</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 21/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 31/03/2023 Spot Bond			14.42000	14.42000	14.42000	14.42000				0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 21/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 21/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/01/2027 Spot Bond					0.00000	0.00000				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			10.76500	10.76500	10.76500	10.76500				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	0.00000				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	0.00000				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 FRC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC403</b>										<b>0.00</b>	<b>0</b>	
FRC403 On 19/05/2026 Spot Bond			13.12000	13.12000	13.12000	13.12000				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>	
FRC404 On 19/01/2027 Spot Bond			10.76000	10.76000	10.76000	10.76000				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>	
FRC405 On 06/07/2027 Spot Bond					0.00000	0.00000				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>	
FRC406 On 13/10/2026 Spot Bond					0.00000	0.00000				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>	
FRC407 On 23/09/2025 Spot Bond					0.00000	0.00000				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>	
FRC408 On 23/09/2025 Spot Bond			11.31000	11.31000	11.31000	11.31000				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>	
FRC409 On 30/04/2027 Spot Bond					0.00000	0.00000				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>	
FRC410 On 30/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC411 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC411</b>										<b>0.00</b>	<b>0</b>	
FRC411 On 31/05/2027 Spot Bond					0.00000	0.00000				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>	
FRC412 On 30/04/2029 Spot Bond					0.00000	0.00000				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>	
FRC413 On 31/05/2027 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 31/05/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRC423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC423</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 31/08/2025 Spot Bond					0.00000	0.00000				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>	
FRC42: On 31/07/2025 Spot Bond					0.00000	0.00000				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>	
FRC42: On 30/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC426 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 FRC426</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 30/09/2026 Spot Bond					0.00000	0.00000				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>	
FRC42: On 21/06/2027 Spot Bond					0.00000	0.00000				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>	
FRC42: On 31/10/2027 Spot Bond					0.00000	0.00000				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>	
FRC43: On 31/10/2026 Spot Bond					0.00000	0.00000				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>	
FRC43: On 31/08/2027 Spot Bond					0.00000	0.00000				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>	
FRC43: On 31/10/2026 Spot Bond					0.00000	0.00000				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>	
FRC43: On 31/08/2027 Spot Bond					0.00000	0.00000				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>	
FRC43: On 31/08/2027 Spot Bond					0.00000	0.00000				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>	
FRC43: On 20/11/2026 Spot Bond					0.00000	0.00000				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	0.00000				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			9.65000	9.65000	9.65000	9.65000				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	0.00000				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 FRC438 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC438</b>										<b>0.00</b>	<b>0</b>	
FRC438 On 31/08/2027 Spot Bond					0.00000	0.00000				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>	
FRC440 On 31/07/2025 Spot Bond					0.00000	0.00000				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>	
FRC441 On 31/08/2027 Spot Bond					0.00000	0.00000				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>	
FRC442 On 31/08/2027 Spot Bond					0.00000	0.00000				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>	
FRC443 On 20/12/2027 Spot Bond					0.00000	0.00000				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>	
FRC444 On 23/09/2026 Spot Bond					0.00000	0.00000				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>	
FRC445 On 28/10/2023 Spot Bond					0.00000	0.00000				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>	
FRC446 On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC446 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC446</b>										<b>0.00</b>	<b>0</b>	
FRC447 On 15/03/2028 Spot Bond					0.00000	0.00000				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>	
FRC448 On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC448 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC448</b>										<b>0.00</b>	<b>0</b>	
FRC449 On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC449</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
FRC45( On 20/12/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC450</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			4.91000	111.05240	4.91000	110.96729				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			5.14000	120.54953	5.14000	120.45573				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	0.00000				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	0.00000				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRJ29S 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 FRJ29S</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	0.00000				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			4.67800	4.67800	4.67800	4.67800				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			5.11000	5.11000	5.11000	5.11000				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	0.00000				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			5.25000	118.99255	5.25000	118.89893				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			5.27000	231.54645	5.27000	231.36283				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			5.57000	114.59847	5.57000	114.50542				0.00	0	190,000,00
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
FRS11 On 07/12/2033 Spot Bond			5.27000	5.27000	5.27000	5.27000				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			4.84000	162.05907	4.84000	161.93685				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	115.34617	3.70500	115.26962				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			5.19000	119.83879	5.19000	119.74509				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>	
FRS12 On 07/12/2033 Spot Bond			5.39000	229.13265	5.39000	228.94874				0.00	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 FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			5.44000	228.13576	5.44000	227.95176				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>	
FRS121 On 31/01/2025 Spot Bond			4.02000	164.69215	4.02000	164.57870				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>	
FRS122 On 07/12/2033 Spot Bond			5.47000	227.54012	5.47000	227.35603				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>	
FRS123 On 31/01/2038 Spot Bond			5.39000	117.04567	5.39000	116.95229				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>	
FRS124 On 31/03/2028 Spot Bond			4.94000	210.23673	4.94000	210.07561				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>	
FRS126 On 31/01/2038 Spot Bond			6.14000	107.24605	6.14000	107.15412				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>	
FRS127 On 31/03/2028 Spot Bond			5.15000	208.15607	5.15000	207.99302				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>	
FRS129 On 31/03/2028 Spot Bond			5.21000	207.56596	5.21000	207.40236				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>	
FRS131 On 07/12/2033 Spot Bond			5.98000	217.69226	5.98000	217.50724				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>	
FRS132 On 31/01/2038 Spot Bond			6.09000	107.86768	6.09000	107.77566				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>	
FRS134 On 31/01/2038 Spot Bond			5.39000	5.39000	5.39000	5.39000				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</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
FRS136 On 31/01/2038 Spot Bond			5.37000	117.32145	5.37000	117.22804				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>	
FRS137 On 31/03/2028 Spot Bond			5.02000	209.44129	5.02000	209.27941				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>	
FRS138 On 07/12/2033 Spot Bond			5.75000	222.06910	5.75000	221.88446				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>	
FRS142 On 31/03/2028 Spot Bond			5.15000	208.15607	5.15000	207.99302				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>	
FRS143 On 31/03/2028 Spot Bond			5.15000	208.15607	5.15000	207.99302				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>	
FRS144 On 31/03/2028 Spot Bond			4.55100	214.15460	4.55100	213.99718				0.00	0	
<b>Total FRS144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS144</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/03/2028 Spot Bond			4.79000	162.21808	4.79000	162.09640				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>	
FRS146 On 31/01/2025 Spot Bond			4.79000	162.21808	4.79000	162.09640				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>	
FRS149 On 31/03/2028 Spot Bond			5.50000	204.74080	5.50000	204.57468				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>	
FRS150 On 31/03/2028 Spot Bond			5.54000	204.35462	5.54000	204.18815				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>	
FRS151 On 31/01/2025 Spot Bond			4.76000	162.31359	4.76000	162.19221				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>	
FRS152 On 31/03/2028 Spot Bond			5.01500	209.49090	5.01500	209.32909				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>	
FRS153 On 31/03/2028 Spot Bond			5.55000	5.55000	5.55000	5.55000				0.00	0	
<b>Total FRS153 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 FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS17: On 16/10/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	602,400,000	150,600,000
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>602,400,000</b>	<b>150,600,000</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>602,400,000</b>	<b>150,600,000</b>
FRS18: On 27/09/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	680,400,000	170,100,000
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>680,400,000</b>	<b>170,100,000</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>680,400,000</b>	<b>170,100,000</b>
FRS20: On 12/08/2025 Spot Bond					0.00000	0.00000				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>	
FRS20: On 06/08/2025 Spot Bond					0.00000	0.00000				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 FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 14/10/2025 Spot Bond					0.00000	0.00000				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>	
FRS206 On 18/11/2024 Spot Bond					0.00000	0.00000				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>	
FRS209 On 30/04/2025 Spot Bond					0.00000	0.00000				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>	
FRS217 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>	
FRS218 On 12/06/2025 Spot Bond					0.00000	0.00000				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>	
FRS219 On 20/12/2024 Spot Bond					0.00000	0.00000				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>	
FRS220 On 26/06/2025 Spot Bond					0.00000	0.00000				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>	
FRS221 On 14/07/2025 Spot Bond					0.00000	0.00000				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>	
FRS223 On 07/07/2025 Spot Bond					0.00000	0.00000				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>	
FRS224 On 21/12/2027 Spot Bond					0.00000	0.00000				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>	
FRS225 On 28/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</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
FRS22{ On 07/08/2025 Spot Bond				100.00000	0.00000	100.00000				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>	
FRS23{ On 14/08/2027 Spot Bond					0.00000	0.00000				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>	
FRS23{ On 18/08/2025 Spot Bond					0.00000	0.00000				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>	
FRS23{ On 19/08/2025 Spot Bond					0.00000	0.00000				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>	
FRS23{ On 25/08/2025 Spot Bond					0.00000	0.00000				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>	
FRS23{ On 28/08/2025 Spot Bond					0.00000	0.00000				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>	
FRS23{ On 31/03/2032 Spot Bond					0.00000	0.00000				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>	
FRS23{ On 22/09/2023 Spot Bond					0.00000	0.00000				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>	
FRS23{ On 13/10/2023 Spot Bond					0.00000	0.00000				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>	
FRS24{ On 31/03/2032 Spot Bond					0.00000	0.00000				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>	
FRS24{ On 12/12/2025 Spot Bond					0.00000	0.00000				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>	
FRS24{ On 09/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS243 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 FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 29/12/2025 Spot Bond					0.00000	0.00000				0.00	180,000,000	90,000,000
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
<b>Total For FRS244</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
FRS24 On 19/01/2024 Spot Bond					0.00000	0.00000				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>	
FRS24 On 22/01/2024 Spot Bond					0.00000	0.00000				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>	
FRS25 On 22/02/2024 Spot Bond					0.00000	0.00000				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>	
FRS25 On 02/03/2024 Spot Bond					0.00000	0.00000				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>	
FRS25 On 12/03/2024 Spot Bond					0.00000	0.00000				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>	
FRS25 On 23/01/2024 Spot Bond					0.00000	0.00000				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>	
FRS26 On 25/03/2024 Spot Bond					0.00000	0.00000				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>	
FRS26 On 28/02/2031 Spot Bond					0.00000	0.00000				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>	
FRS26 On 13/05/2026 Spot Bond					0.00000	0.00000				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>	
FRS26 On 31/03/2032 Spot Bond					0.00000	0.00000				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>	
FRS26 On 22/06/2026 Spot Bond					0.00000	0.00000				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 FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS267 On 31/03/2031 Spot Bond					0.00000	0.00000				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>	
FRS270 On 31/03/2032 Spot Bond					0.00000	0.00000				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>	
FRS271 On 03/03/2023 Spot Bond					0.00000	0.00000				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>	
FRS271 On 30/09/2024 Spot Bond					0.00000	0.00000				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>	
FRS271 On 21/09/2024 Spot Bond					0.00000	0.00000				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	9.53000				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	0.00000				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	0.00000				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>	
FRS283 On 28/02/2031 Spot Bond			10.40000	10.40000	10.40000	10.40000				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>	
FRS284 On 28/02/2031 Spot Bond			10.40000	10.40000	10.40000	10.40000				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>	
FRS285 On 25/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</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
FRS28 On 13/11/2023 Spot Bond					0.00000	0.00000				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>	
FRS28 On 31/01/2030 Spot Bond			11.57900	11.57900	11.57900	11.57900				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>	
FRS29 On 12/02/2024 Spot Bond					0.00000	0.00000				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>	
FRS29 On 20/01/2023 Spot Bond					0.00000	0.00000				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>	
FRS29 On 26/01/2023 Spot Bond					0.00000	0.00000				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>	
FRS29 On 31/01/2030 Spot Bond					0.00000	0.00000				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>	
FRS29 On 14/03/2027 Spot Bond					0.00000	0.00000				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>	
FRS29 On 31/01/2030 Spot Bond					0.00000	0.00000				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>	
FRS29 On 09/05/2025 Spot Bond					0.00000	0.00000				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>	
FRS29 On 12/05/2023 Spot Bond					0.00000	0.00000				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>	
FRS30 On 13/05/2027 Spot Bond					0.00000	0.00000				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>	
FRS30 On 16/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS301 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 FRS301</b>										<b>0.00</b>	<b>0</b>	
FRS301 On 19/05/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			9.65000	9.65000	9.65000	9.65000				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	0.00000				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	0.00000				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>	
FRS312 On 27/04/2024 Spot Bond					0.00000	0.00000				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 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					0.00000	0.00000			0.00	0	
<b>Total FRS314 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS314</b>									<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			4.41000	4.41000	4.41000	4.41000			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			3.79000	326.80738	3.79000	326.58715			0.00	0	
<b>Total FRS37 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>									<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			4.15000	4.15000	4.15000	4.15000			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	0.00000			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			5.09000	110.95212	5.09000	110.86624			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			4.76000	68.47513	4.76000	68.44859			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			3.91000	3.91000	3.91000	3.91000			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			4.19000	4.19000	4.19000	4.19000			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			5.21000	5.21000	5.21000	5.21000			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			7.67000	7.67000	7.67000	7.67000		21,092,500,000,000.00	2,750,000,000	2,750,000,000	
<b>Total FRX23 SPOT</b>								<b>21,092,500,000,000.00</b>	<b>2,750,000,000</b>	<b>2,750,000,000</b>	
<b>Total For FRX23</b>								<b>21,092,500,000,000.00</b>	<b>2,750,000,000</b>	<b>2,750,000,000</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
FRX24 On 10/12/2024 Spot Bond			8.69000	104.43823	8.69000	104.36504				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			8.87000	106.38272	8.87000	106.30747				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			9.10500	103.80836	9.10500	103.73221				0.00	0	
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	
FRX27 On 07/03/2027 Spot Bond			9.15000	106.99639	9.15000	106.91708				0.00	0	
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			9.93000	105.37773	9.93000	105.29451				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			10.32500	101.44609	10.32500	101.36286				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			10.46500	98.42609	10.46500	98.34428				0.00	0	
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	
FRX32 On 31/03/2032 Spot Bond			10.62500	102.27750	10.62500	102.19028				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			11.90500	71.58162	11.90500	71.51343				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	0.00000				0.00	3,784,233,200	1,892,116,600
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>3,784,233,200</b>	<b>1,892,116,600</b>
<b>Total For FS6A3</b>										<b>0.00</b>	<b>3,784,233,200</b>	<b>1,892,116,600</b>
FS6B1 On 20/08/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total FS7A2 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 FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
FST3A On 20/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A On 20/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	0.00000				0.00	0	20,000,000,00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
GH5A2 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.62000	116.73425	4.62000	116.64779				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			8.57900	103.46168	8.57900	103.39008				0.00	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 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	0.00000				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			7.66000	105.05586	7.66000	104.99079				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	0.00000				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	0.00000				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</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
GRT33 On 18/04/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total GRT50 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 GRT50</b>										<b>0.00</b>	<b>0</b>	
GRT51 On 14/12/2029 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GRT51G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT51G</b>										<b>0.00</b>	<b>0</b>	
GRT52 On 14/12/2032 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GRT52G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT52G</b>										<b>0.00</b>	<b>0</b>	
GS000 On 08/11/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			9.28000	9.28000	9.28000	9.28000				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>	
H12T1 On 20/01/2023 Spot Bond					0.00000	0.00000				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>	
H12T1 On 31/03/2027 Spot Bond					0.00000	0.00000				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>	
H12T2 On 04/04/2023 Spot Bond					0.00000	0.00000				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>	
H12T2 On 31/07/2027 Spot Bond					0.00000	0.00000				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>	
H12T2 On 30/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total H12T26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T26</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	0.00000				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 H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	
HC5T6 On 28/02/2023 Spot Bond					0.00000	0.00000				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>	
HILB08 On 29/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			5.07000	323.16086	5.07000	322.90978				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			5.20000	5.20000	5.20000	5.20000				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			10.67000	102.18141	10.67000	102.09486				0.00	0	
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY30</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	Op Inter
HWAY3 On 28/02/2033 Spot Bond			5.06000	78.73883	5.06000	78.70623			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			12.03000	86.93701	12.03000	86.85426		24,060,000,000.00	2,000,000	4,302,000,000	
<b>Total HWAY34 SPOT</b>								<b>24,060,000,000.00</b>	<b>2,000,000</b>	<b>4,302,000,000</b>	
<b>Total For HWAY34</b>								<b>24,060,000,000.00</b>	<b>2,000,000</b>	<b>4,302,000,000</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.22610	100.00000	13.13895		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			12.09500	85.91716	12.09500	85.83494		0.00	0	4,590,000,000	
<b>Total HWAY35 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>4,590,000,000</b>	
<b>Total For HWAY35</b>								<b>0.00</b>	<b>0</b>	<b>4,590,000,000</b>	
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.22182	100.00000	13.13469		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			3.31000	167.01593	3.32000	166.87725		58,991,482,000,000.00	17,822,200,000	647,810,558,000	
<b>Total I2025 SPOT</b>								<b>58,991,482,000,000.00</b>	<b>17,822,200,000</b>	<b>647,810,558,000</b>	
<b>Total For I2025</b>								<b>58,991,482,000,000.00</b>	<b>17,822,200,000</b>	<b>647,810,558,000</b>	
I2029 On 31/03/2029 Spot Bond			4.11000	120.07063	4.13000	119.84915		10,057,992,000,000.00	2,447,200,000	129,532,218,610	
<b>Total I2029 SPOT</b>								<b>10,057,992,000,000.00</b>	<b>2,447,200,000</b>	<b>129,532,218,610</b>	
<b>Total For I2029</b>								<b>10,057,992,000,000.00</b>	<b>2,447,200,000</b>	<b>129,532,218,610</b>	
I2033 On 28/02/2033 Spot Bond			4.37000	116.48780	4.41000	115.99073		461,459,764,000,000.00	105,597,200,000	375,287,714,000	
<b>Total I2033 SPOT</b>								<b>461,459,764,000,000.00</b>	<b>105,597,200,000</b>	<b>375,287,714,000</b>	
<b>Total For I2033</b>								<b>461,459,764,000,000.00</b>	<b>105,597,200,000</b>	<b>375,287,714,000</b>	
I2038 On 31/01/2038 Spot Bond			4.49000	130.26295	4.49000	130.16833		241,100,650,982,380.00	53,697,249,662	544,444,157,210	
<b>Total I2038 SPOT</b>								<b>241,100,650,982,380.00</b>	<b>53,697,249,662</b>	<b>544,444,157,210</b>	
<b>Total For I2038</b>								<b>241,100,650,982,380.00</b>	<b>53,697,249,662</b>	<b>544,444,157,210</b>	
I2046 On 31/03/2046 Spot Bond			4.48000	115.77244	4.48000	115.68798		210,218,292,480,000.00	46,923,726,000	492,451,294,980	
<b>Total I2046 SPOT</b>								<b>210,218,292,480,000.00</b>	<b>46,923,726,000</b>	<b>492,451,294,980</b>	
<b>Total For I2046</b>								<b>210,218,292,480,000.00</b>	<b>46,923,726,000</b>	<b>492,451,294,980</b>	
I2050 On 31/12/2050 Spot Bond			4.43500	117.51038	4.45000	117.10761		71,505,522,451,725.00	16,123,003,935	414,272,490,530	
<b>Total I2050 SPOT</b>								<b>71,505,522,451,725.00</b>	<b>16,123,003,935</b>	<b>414,272,490,530</b>	
<b>Total For I2050</b>								<b>71,505,522,451,725.00</b>	<b>16,123,003,935</b>	<b>414,272,490,530</b>	
IBG01 On 07/02/2025 Spot Bond					0.00000	0.00000		0.00	0		
<b>Total IBG01 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 IBG01</b>										<b>0.00</b>	<b>0</b>	
IBG02 On 07/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBG02</b>										<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			4.87000	323.72641	4.87000	323.48012				0.00	0	
<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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	734,800,000	183,700,00

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 IBL145 SPOT</b>										<b>0.00</b>	<b>734,800,000</b>	<b>183,700,000</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>734,800,000</b>	<b>183,700,000</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	0.00000				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>	
IBL148 On 25/08/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</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
IBL168 On 18/05/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IBL201 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 IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<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	0.00000				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>	
IBL206 On 09/12/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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			6.87500	6.87500	6.87500	6.87500				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			6.87500	6.87500	6.87500	6.87500				0.00	0	
<b>Total IBL212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL212</b>										<b>0.00</b>	<b>0</b>	
IBL213 On 22/02/2023 Spot Bond			6.87500	6.87500	6.87500	6.87500				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			6.87500	6.87500	6.87500	6.87500				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	0.00000				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 IBL215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL215</b>										<b>0.00</b>	<b>0</b>	
IBL216 On 18/03/2025 Spot Bond					0.00000	0.00000				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	0.00000				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			9.65000	9.65000	9.65000	9.65000				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	0.00000				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	0.00000				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	0.00000				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			8.21000	8.21000	8.21000	8.21000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL227 On 25/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL227</b>										<b>0.00</b>	<b>0</b>	
IBL228 On 09/06/2027 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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			9.11000	9.11000	9.11000	9.11000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IBL238 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 IBL238</b>										<b>0.00</b>	<b>0</b>	
IBL239 On 18/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
<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	100.00000				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	0.00000				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	0.00000				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	0.00000				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			10.01500	10.01500	10.01500	10.01500				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	0.00000				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	0.00000				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			8.16000	101.03859	8.16000	100.97060				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	0.00000				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	0.00000				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	0.00000				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 IBL251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL251</b>										<b>0.00</b>	<b>0</b>	
IBL252 On 08/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL252</b>										<b>0.00</b>	<b>0</b>	
IBL258 On 12/12/2023 Spot Bond					0.00000	0.00000				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>	
IBL259 On 15/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL259</b>										<b>0.00</b>	<b>0</b>	
IBL260 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL260</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			9.13000	105.18002	9.13000	105.10350				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	0.00000				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			9.69000	100.95756	9.69000	100.87842				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			11.07500	102.73017	11.07500	102.63844				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			10.25000	102.75131	10.25000	102.66669				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	0.00000				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	0.00000				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG16 On 12/11/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			9.00000	100.22228	9.00000	100.14959				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total INLV09 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 INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
<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	0.00000				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	0.00000				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>	
IPF24 On 05/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	
IPF34 On 15/12/2026 Spot Bond					0.00000	0.00000				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 IPF34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF34</b>										<b>0.00</b>	<b>0</b>	
IPFC40 On 25/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				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			5.81000	201.76976	5.81000	201.60103				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	0.00000				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			5.71000	202.72270	5.71000	202.55479				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	0.00000				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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 21/12/2024 Spot Bond			8.00000	99.31685	8.00000	99.25266				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	0.00000				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			7.39000	103.08965	7.39000	103.02868				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	0.00000				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			8.05000	102.31519	8.05000	102.24828				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	0.00000				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			7.99000	102.29358	7.99000	102.22718				0.00	0	
<b>Total IVC202 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 IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<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	0.00000				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>	
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			8.35000	8.35000	8.35000	8.35000				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			9.05000	9.05000	9.05000	9.05000				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	0.00000				0.00	0	
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	
IVC214 On 28/04/2023 Spot Bond					0.00000	0.00000				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			6.86000	6.86000	6.86000	6.86000				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			8.61000	101.48675	8.61000	101.41627				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			5.94000	101.87380	5.94000	101.80840				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	0.00000				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>	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	9.09000				0.00	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			9.62000	9.62000	9.62000	9.62000				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	0.00000				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			8.59500	8.59500	8.59500	8.59500				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	0.00000				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	0.00000				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					0.00000	0.00000				0.00	0	
<b>Total IVC234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC234</b>										<b>0.00</b>	<b>0</b>	
IVC236 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC236</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
IVC237 On 20/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC237</b>										<b>0.00</b>	<b>0</b>	
IVZ123 On 19/01/2023 Spot Bond			7.55000	7.55000	7.55000	7.55000				0.00	0	
<b>Total IVZ123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ123</b>										<b>0.00</b>	<b>0</b>	
IVZ127 On 31/01/2023 Spot Bond			7.65000	7.65000	7.65000	7.65000				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>	
IVZ128 On 02/03/2023 Spot Bond			7.75000	7.75000	7.75000	7.75000				0.00	0	
<b>Total IVZ128 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ128</b>										<b>0.00</b>	<b>0</b>	
IVZ129 On 02/02/2023 Spot Bond			7.65000	7.65000	7.65000	7.65000				0.00	0	
<b>Total IVZ129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ129</b>										<b>0.00</b>	<b>0</b>	
IVZ130 On 07/02/2023 Spot Bond			7.65000	7.65000	7.65000	7.65000				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			7.65000	7.65000	7.65000	7.65000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total KAP017 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 KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 14/04/2024 Spot Bond					0.00000	0.00000				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>	
KAP018 On 28/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 15/12/2025 Spot Bond					0.00000	0.00000				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>	
KAP020 On 15/09/2026 Spot Bond					0.00000	0.00000				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>	
KAP021 On 18/02/2025 Spot Bond					0.00000	0.00000				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>	
KAP022 On 04/03/2027 Spot Bond					0.00000	0.00000				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>	
KAP023 On 12/04/2025 Spot Bond					0.00000	0.00000				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>	
KAP024 On 12/04/2027 Spot Bond					0.00000	0.00000				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>	
KAP025 On 28/09/2025 Spot Bond					0.00000	0.00000				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>	
KAP026 On 28/09/2027 Spot Bond					0.00000	0.00000				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>	
KAP027 On 18/11/2025 Spot Bond					0.00000	0.00000				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>	
KAP028 On 18/11/2027 Spot Bond					0.00000	0.00000				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 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			9.75000	116.69507	9.75000	116.60304				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>	
LGL08 On 28/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total LHC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC02</b>										<b>0.00</b>	<b>0</b>	
LRFA4 On 20/11/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MAR01 On 17/09/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total MAR02B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR02B</b>										<b>0.00</b>	<b>0</b>	
MBF06i On 17/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF07i On 28/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 17/09/2024 Spot Bond					0.00000	0.00000				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>	
MBF07i On 31/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF072</b>										<b>0.00</b>	<b>0</b>	
MBF07i On 30/09/2025 Spot Bond					0.00000	0.00000				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>	
MBP04i On 23/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2024 Spot Bond					0.00000	0.00000				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>	
MBP04i On 27/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MBP049 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 MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 12/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<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			9.00000	9.00000	9.00000	9.00000				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	0.00000				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	0.00000				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	0.00000				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			9.65000	99.59897	9.65000	99.52165				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	0.00000				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			9.90000	94.49019	9.90000	94.41456				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	0.00000				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			10.35000	99.66216	10.35000	99.57885				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	0.00000				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 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	0.00000				0.00	0	
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	0.00000				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			9.59500	100.23861	9.59500	100.16205				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN25 On 29/06/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN32</b>										<b>0.00</b>	<b>0</b>	
MTN33 On 13/09/2029 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total MWAR05 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 MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MWAR08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR08</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MWAR09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR09</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/11/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			9.02000	104.94727	9.02000	104.87182				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			10.53000	104.52513	10.53000	104.43771				0.00	0	100,000,00
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	0.00000				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 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	0.00000				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>	
NBG05 On 25/10/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			8.56000	104.28447	8.56000	104.21206				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			8.70800	105.20574	8.70800	105.13266				0.00	0	
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	
NBK17 On 22/04/2026 Spot Bond			9.28000	103.99127	9.28000	103.91356				0.00	0	
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			9.30000	104.11517	9.30000	104.03720				0.00	0	
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	
NBK21 On 21/07/2027 Spot Bond			9.47500	109.13823	9.47500	109.05589				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK23 On 19/11/2025 Spot Bond			8.12800	107.89239	8.12800	107.82118				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24 On 19/11/2027 Spot Bond			9.17000	108.31345	9.17000	108.23301				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK25/ On 17/02/2023 Spot Bond			8.40000	8.40000	8.40000	8.40000				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>	
NBK25I On 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26/ On 10/05/2023 Spot Bond			100.00000	79.11338	100.00000	78.62802				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	0.00000				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			9.09500	107.61911	9.09500	107.53981				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			8.50500	105.15405	8.50500	105.08267				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			9.24000	108.35941	9.24000	108.27965				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			8.59000	104.73823	8.59000	104.66644				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			8.35000	102.39898	8.35000	102.32959				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	0.00000				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NBK36B 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 NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<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	0.00000				0.00	0	
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK45I On 15/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	
NBKB5I On 01/08/2024 Spot Bond					0.00000	0.00000				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 NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2028 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			10.49500	103.41695	10.49500	103.32932				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NCLN84 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 NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			10.15000	103.55900	10.15000	103.47406				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NGL01: On 01/07/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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 NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	
NGL09 On 19/06/2026 Spot Bond					0.00000	0.00000				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>	
NGL10 On 27/12/2026 Spot Bond					0.00000	0.00000				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	0.00000				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>	
NGLT11 On 20/10/2023 Spot Bond					0.00000	0.00000				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>	
NGT10 On 25/03/2024 Spot Bond					0.00000	0.00000				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>	
NGT10 On 15/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 22/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 05/08/2025 Spot Bond					0.00000	0.00000				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>	
NGT10 On 19/11/2025 Spot Bond					0.00000	0.00000				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>	
NGT10 On 08/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 04/11/2026 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT11( On 27/12/2026 Spot Bond					0.00000	0.00000				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>	
NGT11( On 23/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT111</b>										<b>0.00</b>	<b>0</b>	
NGT11( On 10/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGT112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT112</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	20,000,000	3,010,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>3,010,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>20,000,000</b>	<b>3,010,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 26/11/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NHM023 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 NHM023</b>									<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.44000	5.44000	5.44000	5.44000			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			4.52000	4.52000	4.52000	4.52000			0.00	0	
<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			4.09500	4.09500	4.09500	4.09500			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			5.04000	5.04000	5.04000	5.04000			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		40,000,000,000.00	400,000,000	200,000,000	
<b>Total NI33 SPOT</b>								<b>10,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
<b>Total For NI33</b>								<b>10,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
NI38 On 31/01/2038 Spot Bond			5.24000	5.24000	5.24000	5.24000		0.00	0	0	
<b>Total NI38 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NI38</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NILB11 On 31/01/2025 Spot Bond			4.20000	4.20000	4.20000	4.20000		0.00	0	0	
<b>Total NILB11 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NILB11</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	272.11988	3.45000	271.94400		0.00	0	0	
<b>Total NILB12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NILB12</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			4.00000	4.00000	4.00000	4.00000		0.00	0	0	
<b>Total NILB13 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NILB13</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			4.16500	4.16500	4.16500	4.16500		0.00	0	0	
<b>Total NILB14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NILB14</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NILB15 On 31/03/2028 Spot Bond			4.31000	216.62406	4.31000	216.46903		0.00	0	0	
<b>Total NILB15 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NILB15</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			5.26000	92.78351	5.26000	92.71044		0.00	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 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	0.00000				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>	
NN016 On 20/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	699,600,000	148,600,000
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>699,600,000</b>	<b>148,600,000</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>699,600,000</b>	<b>148,600,000</b>
NN026 On 21/11/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	547,200,000	136,800,000
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>547,200,000</b>	<b>136,800,000</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>547,200,000</b>	<b>136,800,000</b>
NN036 On 28/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN04 On 22/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	817,200,000	204,300,000
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>817,200,000</b>	<b>204,300,000</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>817,200,000</b>	<b>204,300,000</b>
NN043 On 03/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NN06 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 NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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 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			10.53000	10.53000	10.53000	10.53000				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>	
NN178 On 02/04/2029 Spot Bond			9.98500	9.98500	9.98500	9.98500				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			10.01000	10.01000	10.01000	10.01000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04: On 20/07/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 11/03/2027 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NQ1A25 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 NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			5.45000	209.43898	5.45000	209.27082				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			11.26000	105.49785	11.26000	105.40264				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	14.13111	100.00000	14.03698				0.00	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 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	0.00000				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>	
NTC26 On 07/12/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	1,300,000,00
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000,00</b>
<b>Total For NTC34</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000,00</b>
NTC35 On 07/09/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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			8.42000	108.33910	8.42000	108.26508				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML10 On 14/09/2025 Spot Bond			8.82500	109.54554	8.82500	109.46716				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	0.00000				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	
OML13 On 23/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	
OML14 On 23/06/2027 Spot Bond					0.00000	0.00000				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	0.00000				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>	
PARS01 On 13/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total PARS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PARS01</b>										<b>0.00</b>	<b>0</b>	
PARS02 On 13/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total PARS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PARS02</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	
PEP04 On 05/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total PEP04 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 Interr
<b>Total For PEP04</b>									<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total PMM56 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>									<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	0.00000			0.00	0	
<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	0.00000			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			8.52500	107.04255	8.64000	106.57505			321,015,664,537,500.00	1,093,374,271,500	1,666,852,061,500
<b>Total R186 SPOT</b>									<b>1,015,664,537,500.00</b>	<b>093,374,271,500</b>	<b>666,852,061,500</b>
<b>Total For R186</b>									<b>1,015,664,537,500.00</b>	<b>093,374,271,500</b>	<b>666,852,061,500</b>
R197 On 07/12/2023 Spot Bond			3.80000	326.77864	3.80000	326.55817			8,054,771,460,000.00	2,119,676,700	522,495,239,100
<b>Total R197 SPOT</b>									<b>8,054,771,460,000.00</b>	<b>2,119,676,700</b>	<b>522,495,239,100</b>
<b>Total For R197</b>									<b>8,054,771,460,000.00</b>	<b>2,119,676,700</b>	<b>522,495,239,100</b>
R202 On 07/12/2033 Spot Bond			4.39500	250.08947	4.41000	249.57634			26,692,415,442,000.00	6,073,359,600	146,882,847,900
<b>Total R202 SPOT</b>									<b>16,692,415,442,000.00</b>	<b>6,073,359,600</b>	<b>146,882,847,900</b>
<b>Total For R202</b>									<b>16,692,415,442,000.00</b>	<b>6,073,359,600</b>	<b>146,882,847,900</b>
R2023 On 28/02/2023 Spot Bond			7.40000	102.83259	7.40000	102.77071			836,385,480,000,000.00	248,160,200,000	190,362,000,000
<b>Total R2023 SPOT</b>									<b>16,385,480,000,000.00</b>	<b>248,160,200,000</b>	<b>190,362,000,000</b>
<b>Total For R2023</b>									<b>16,385,480,000,000.00</b>	<b>248,160,200,000</b>	<b>190,362,000,000</b>
R2030 On 31/01/2030 Spot Bond			10.00500	93.53071	10.06500	93.17718			674,354,999,369,500.00	1,166,852,073,900	1,647,117,932,600
<b>Total R2030 SPOT</b>									<b>14,354,999,369,500.00</b>	<b>166,852,073,900</b>	<b>647,117,932,600</b>
<b>Total For R2030</b>									<b>14,354,999,369,500.00</b>	<b>166,852,073,900</b>	<b>647,117,932,600</b>
R2032 On 31/03/2032 Spot Bond			10.62500	88.51364	10.67500	88.17601			942,568,590,437,500.00	371,065,279,100	1,884,890,550,800
<b>Total R2032 SPOT</b>									<b>12,568,590,437,500.00</b>	<b>371,065,279,100</b>	<b>384,890,550,800</b>
<b>Total For R2032</b>									<b>12,568,590,437,500.00</b>	<b>371,065,279,100</b>	<b>384,890,550,800</b>
R2035 On 28/02/2035 Spot Bond			11.13500	88.33861	11.17000	88.05433			994,003,614,015,000.00	628,109,889,000	1,471,454,175,800
<b>Total R2035 SPOT</b>									<b>14,003,614,015,000.00</b>	<b>628,109,889,000</b>	<b>471,454,175,800</b>
<b>Total For R2035</b>									<b>14,003,614,015,000.00</b>	<b>628,109,889,000</b>	<b>471,454,175,800</b>
R2037 On 31/01/2037 Spot Bond			11.34500	83.96697	11.38500	83.65544			156,309,101,955,000.00	542,645,139,000	1,444,335,263,900
<b>Total R2037 SPOT</b>									<b>16,309,101,955,000.00</b>	<b>542,645,139,000</b>	<b>444,335,263,900</b>
<b>Total For R2037</b>									<b>16,309,101,955,000.00</b>	<b>542,645,139,000</b>	<b>444,335,263,900</b>
R2040 On 31/01/2040 Spot Bond			11.43000	85.88061	11.45500	85.64378			272,922,317,871,000.00	286,344,909,700	780,355,200,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
<b>Total R2040 SPOT</b>										<b>'2,922,317,871,000.00</b>	<b>286,344,909,700</b>	<b>780,355,200,90</b>
<b>Total For R2040</b>										<b>'2,922,317,871,000.00</b>	<b>286,344,909,700</b>	<b>780,355,200,90</b>
R2044 On 31/01/2044 Spot Bond			11.44500	82.55114	11.46500	82.34664				601,805,878,010,000.00	1,188,449,618,000	1,675,174,116,50
<b>Total R2044 SPOT</b>										<b>'1,805,878,010,000.00</b>	<b>188,449,618,000</b>	<b>675,174,116,50</b>
<b>Total For R2044</b>										<b>'1,805,878,010,000.00</b>	<b>188,449,618,000</b>	<b>675,174,116,50</b>
R2048 On 28/02/2048 Spot Bond			11.27000	82.20283	11.29500	81.95870				200,030,166,947,000.00	2,324,758,666,100	3,094,018,877,80
<b>Total R2048 SPOT</b>										<b>'10,030,166,947,000.00</b>	<b>324,758,666,100</b>	<b>1,094,018,877,80</b>
<b>Total For R2048</b>										<b>'10,030,166,947,000.00</b>	<b>324,758,666,100</b>	<b>1,094,018,877,80</b>
R209 On 31/03/2036 Spot Bond			11.14000	68.28611	11.18000	68.01961				494,749,680,000,000.00	44,412,000,000	695,794,540,70
<b>Total R209 SPOT</b>										<b>'14,749,680,000,000.00</b>	<b>44,412,000,000</b>	<b>695,794,540,70</b>
<b>Total For R209</b>										<b>'14,749,680,000,000.00</b>	<b>44,412,000,000</b>	<b>695,794,540,70</b>
R210 On 31/03/2028 Spot Bond			3.82000	221.74672	3.82100	221.58616				4,109,174,000,000.00	1,075,700,000	384,664,740,30
<b>Total R210 SPOT</b>										<b>'4,109,174,000,000.00</b>	<b>1,075,700,000</b>	<b>384,664,740,30</b>
<b>Total For R210</b>										<b>'4,109,174,000,000.00</b>	<b>1,075,700,000</b>	<b>384,664,740,30</b>
R213 On 28/02/2031 Spot Bond			10.41000	84.10117	10.47500	83.72279				166,190,682,750,000.00	1,168,702,275,000	1,256,937,500,00
<b>Total R213 SPOT</b>										<b>'16,190,682,750,000.00</b>	<b>168,702,275,000</b>	<b>256,937,500,00</b>
<b>Total For R213</b>										<b>'16,190,682,750,000.00</b>	<b>168,702,275,000</b>	<b>256,937,500,00</b>
R214 On 28/02/2041 Spot Bond			11.31000	65.58704	11.33000	65.41971				854,389,269,356,000.00	163,960,147,600	663,013,767,60
<b>Total R214 SPOT</b>										<b>'14,389,269,356,000.00</b>	<b>163,960,147,600</b>	<b>663,013,767,60</b>
<b>Total For R214</b>										<b>'14,389,269,356,000.00</b>	<b>163,960,147,600</b>	<b>663,013,767,60</b>
RDFB1 On 12/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/03/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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					0.00000	0.00000				0.00	0	
<b>Total RDFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG05</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 09/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total RDFG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG06</b>										<b>0.00</b>	<b>0</b>	
RED13 On 13/05/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total RED151 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 RED151</b>										<b>0.00</b>	<b>0</b>	
RED16: On 07/12/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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 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	0.00000				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>	
RES60 On 06/12/2025 Spot Bond					0.00000	0.00000				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>	
RES61 On 15/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total RES61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES61</b>										<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	0.00000				0.00	0	85,000,000.00
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>85,000,000.00</b>
<b>Total For RN2027</b>										<b>0.00</b>	<b>0</b>	<b>85,000,000.00</b>
RW23 On 10/12/2023 Spot Bond			9.29000	100.95833	9.29000	100.88280				0.00	0	
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			11.39000	95.99135	11.39000	95.90376				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			11.87500	94.03545	11.87500	93.94609				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	0.00000				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			10.85000	95.62614	10.85000	95.54290				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	0.00000				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	0.00000				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			9.47000	103.13398	9.47000	103.05493				0.00	0	
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBS21 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 SBS21</b>									<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			8.91000	105.15664	8.91000	105.08193		13,365,000,000,000.00	1,500,000,000	750,000,000	
<b>Total SBS27 SPOT</b>								<b>13,365,000,000,000.00</b>	<b>1,500,000,000</b>	<b>750,000,000</b>	
<b>Total For SBS27</b>								<b>13,365,000,000,000.00</b>	<b>1,500,000,000</b>	<b>750,000,000</b>	
SBS3 On 25/05/2026 Spot Bond			9.32500	97.80685	9.32500	97.73300		0.00	0	0	
<b>Total SBS3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			9.61500	101.33880	9.61500	101.26040		0.00	0	0	
<b>Total SBS31 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS31</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			8.90500	104.93679	8.90500	104.86104		0.00	0	0	
<b>Total SBS34 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS34</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			9.00000	104.20667	9.00000	104.13191		0.00	0	0	
<b>Total SBS38 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS38</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			10.37500	101.04581	10.37500	100.96252		0.00	0	0	
<b>Total SBS39 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS39</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			9.16500	105.29482	9.16500	105.21666		0.00	0	0	
<b>Total SBS42 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS42</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			9.69500	105.97113	9.69500	105.88802		0.00	0	0	
<b>Total SBS43 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS43</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			7.56500	104.52345	7.56500	104.45899		0.00	0	0	
<b>Total SBS46 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS46</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	0.00000		0.00	0	0	
<b>Total SBS47 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS47</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			8.74500	8.74500	8.74500	8.74500		0.00	0	0	
<b>Total SBS51 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS51</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	0.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	0.00000				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	0.00000				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>	
SBS58 On 12/06/2027 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS70 On 02/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	
SBS71 On 02/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	
SBS72 On 02/02/2029 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS72</b>										<b>0.00</b>	<b>0</b>	
SBS74 On 26/04/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	
SBS76 On 26/04/2032 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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			4.70000	324.20837	4.70000	323.96610				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			5.34000	5.34000	5.34000	5.34000				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	0.00000				0.00	0	
<b>Total SBSS01 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 SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0: On 19/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT10: On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	
SBT10: On 30/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT10: 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>	
SBT10: On 31/12/2026 Spot Bond					0.00000	0.00000				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>	
SBT10: On 08/04/2027 Spot Bond					0.00000	0.00000				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>	
SBT10: On 13/07/2027 Spot Bond					0.00000	0.00000				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>	
SBT10: On 31/12/2027 Spot Bond					0.00000	0.00000				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>	
SBT20: On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	
SBT20: On 03/12/2023 Spot Bond					0.00000	0.00000				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>	
SBT20: On 03/12/2023 Spot Bond			9.25500	101.99921	9.25500	101.92318				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>	
SBT20: On 16/04/2024 Spot Bond					0.00000	0.00000				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 SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	1,566,800,000	252,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>1,566,800,000</b>	<b>252,000,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>1,566,800,000</b>	<b>252,000,000</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT209 On 29/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	0.00000				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	0.00000				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			9.70000	97.88961	9.70000	97.81405				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	0.00000				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total SLRA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA8</b>										<b>0.00</b>	<b>0</b>	
SLRA9 On 15/08/2027 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB6 On 15/11/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total SLRB8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB8</b>										<b>0.00</b>	<b>0</b>	
SLRB9 On 15/08/2027 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total SLRC8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC8</b>										<b>0.00</b>	<b>0</b>	
SLRC9 On 15/08/2027 Spot Bond					0.00000	0.00000				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			9.09500	103.48685	9.09500	103.41129				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	0.00000				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SNT06 On 16/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT06</b>										<b>0.00</b>	<b>0</b>	
SOL01 On 17/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SOL01 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 SOL01</b>										<b>0.00</b>	<b>0</b>	
SOL02 On 17/10/2027 Spot Bond					0.00000	0.00000				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	0.00000				0.00	6,400,000,000	3,200,000,000
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>6,400,000,000</b>	<b>3,200,000,000</b>
<b>Total For SPDA13</b>										<b>0.00</b>	<b>6,400,000,000</b>	<b>3,200,000,000</b>
SPDA1 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SPDA16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA16</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2027 Spot Bond					0.00000	0.00000				0.00	2,000,000,000	1,000,000,000
<b>Total SPDA17 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For SPDA17</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
SPG00 On 27/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 12/07/2025 Spot Bond					0.00000	0.00000				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 SPG011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG011</b>										<b>0.00</b>	<b>0</b>	
SPGC0 On 12/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SPGC03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC03</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	0.00000				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			4.84000	4.84000	4.84000	4.84000				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			8.72500	106.35995	8.72500	106.28510				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			10.06500	85.75837	10.06500	85.68860				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	0.00000				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	0.00000				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			8.80000	103.05643	8.80000	102.98331				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			5.19000	119.83879	5.19000	119.74509				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 30/04/2027 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 08/12/2023 Spot Bond			4.83000	4.83000	4.83000	4.83000				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<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			4.24500	4.24500	4.24500	4.24500				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			5.39000	5.39000	5.39000	5.39000				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			4.99000	4.99000	4.99000	4.99000			1,996,000,000,000.00	400,000,000	200,000,000	
<b>Total SSN064 SPOT</b>									<b>1,996,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
<b>Total For SSN064</b>									<b>1,996,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
SSN06: On 31/03/2028 Spot Bond			4.99000	4.99000	4.99000	4.99000			0.00	0	0	
<b>Total SSN065 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SSN065</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total SSN074 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 SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	461,600,000	115,400,000
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>461,600,000</b>	<b>115,400,000</b>
<b>Total For SSN077</b>										<b>0.00</b>	<b>461,600,000</b>	<b>115,400,000</b>
SSN07: On 13/07/2023 Spot Bond					0.00000	0.00000				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>	
SSN08: On 27/08/2024 Spot Bond					0.00000	0.00000				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>	
SSN08: On 12/09/2025 Spot Bond					0.00000	0.00000				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>	
SSN08: On 05/11/2023 Spot Bond					0.00000	0.00000				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>	
SSN08: On 07/12/2033 Spot Bond			5.31500	5.31500	5.31500	5.31500				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>	
SSN08: On 21/12/2026 Spot Bond					0.00000	0.00000				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>	
SSN09: On 31/01/2030 Spot Bond					0.00000	0.00000				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>	
SSN09: 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>	
SSN09: On 07/06/2023 Spot Bond					0.00000	0.00000				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 SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 31/01/2030 Spot Bond			10.83500	89.76778	10.83500	89.69060				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>	
SSN10(On 21/12/2026 Spot Bond					0.00000	0.00000				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>	
SSN10(On 31/03/2028 Spot Bond			4.97000	209.93805	4.97000	209.77664				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			5.49500	227.04514	5.49500	226.86099				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	0.00000				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>	
SSN111On 31/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN15( On 21/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total SSN161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN161</b>										<b>0.00</b>	<b>0</b>	
SSN17( On 28/02/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	110.55762	4.76930	110.47440				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			4.76500	45.46828	4.76500	45.43396				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	0.00000				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	0.00000				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					0.00000	0.00000				0.00	0	
<b>Total SSN180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN180</b>										<b>0.00</b>	<b>0</b>	
SSN18( On 14/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SSN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN181</b>										<b>0.00</b>	<b>0</b>	
SSN18( On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN182</b>										<b>0.00</b>	<b>0</b>	
SST201 On 08/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SST201 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 SST201</b>										<b>0.00</b>	<b>0</b>	
SST202 On 31/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SST202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST202</b>										<b>0.00</b>	<b>0</b>	
STF001 On 01/03/2027 Spot Bond					0.00000	0.00000				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			9.24000	101.90585	9.24000	101.83002				0.00	0	
<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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total T17A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A13</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	6,400,000,000	3,200,000,000
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>6,400,000,000</b>	<b>3,200,000,000</b>
<b>Total For T17A21</b>										<b>0.00</b>	<b>6,400,000,000</b>	<b>3,200,000,000</b>
T17A22 On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	3,980,000,000	1,990,000,000
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>3,980,000,000</b>	<b>1,990,000,000</b>
<b>Total For T17A22</b>										<b>0.00</b>	<b>3,980,000,000</b>	<b>1,990,000,000</b>
T17A23 On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	1,220,000,000	610,000,000
<b>Total T17A23 SPOT</b>										<b>0.00</b>	<b>1,220,000,000</b>	<b>610,000,000</b>
<b>Total For T17A23</b>										<b>0.00</b>	<b>1,220,000,000</b>	<b>610,000,000</b>
T17A31 On 21/02/2026 Spot Bond			7.37000	102.31239	7.37000	102.25204				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			7.88000	102.50987	7.88000	102.44529				0.00	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 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	0.00000				0.00	0	
<b>Total T18A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A11</b>										<b>0.00</b>	<b>0</b>	
T18A12 On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total T18A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A12</b>										<b>0.00</b>	<b>0</b>	
T18A21 On 21/08/2027 Spot Bond					0.00000	0.00000				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	0.00000				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			9.45000	102.30745	9.45000	102.14088				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	0.00000				0.00	0	
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	
TC002 On 15/02/2027 Spot Bond					0.00000	0.00000				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	0.00000				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>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	0.00000				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	0.00000				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>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS162 On 27/05/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS166 On 15/10/2025 Spot Bond					0.00000	0.00000				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	0.00000				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>	
TFS168 On 27/09/2026 Spot Bond					0.00000	0.00000				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>	
TFS169 On 30/11/2024 Spot Bond					0.00000	0.00000				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>	
TFS170 On 30/11/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total TH16A2 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 TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			8.65000	103.00012	8.65000	102.92904				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>	
TH16A: On 21/08/2024 Spot Bond					0.00000	0.00000				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>	
TH16A: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<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			5.92000	101.95613	5.92000	101.90765				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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 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	0.00000				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	0.00000				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>	
TH17B: On 21/02/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH18B On 21/08/2027 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total TH18C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18C1</b>										<b>0.00</b>	<b>0</b>	
TH18C On 21/08/2027 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			9.00000	104.19119	9.00000	104.11520				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	0.00000				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	0.00000				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			9.22000	102.05888	9.22000	101.98309				0.00	0	
<b>Total TL28 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 TL28</b>									<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	
<b>Total TL30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>									<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	0.00000			0.00	0	
<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	0.00000			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			9.45000	102.92659	9.45000	102.84786			0.00	0	200,000,00
<b>Total TN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For TN23</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	58.22073	100.00000	57.83077			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			9.60000	103.44597	9.60000	103.36693			0.00	0	1,660,000,00
<b>Total TN25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,660,000,00</b>
<b>Total For TN25</b>									<b>0.00</b>	<b>0</b>	<b>1,660,000,00</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	23.90715	100.00000	23.74963			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			11.06000	93.41381	11.06000	93.33051		139,356,000,000.00		12,600,000	21,056,300,00
<b>Total TN27 SPOT</b>								<b>139,356,000,000.00</b>		<b>12,600,000</b>	<b>21,056,300,00</b>
<b>Total For TN27</b>								<b>139,356,000,000.00</b>		<b>12,600,000</b>	<b>21,056,300,00</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	11.88050	100.00000	11.80093			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			11.10000	100.65968	11.10000	100.57107			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			11.73000	96.46643	11.73000	96.37584		140,760,000,000.00		12,000,000	25,012,000,00

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 TN30 SPOT</b>									<b>140,760,000,000.00</b>	<b>12,000,000</b>	<b>25,012,000,00</b>
<b>Total For TN30</b>									<b>140,760,000,000.00</b>	<b>12,000,000</b>	<b>25,012,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	116.85940	8.00000	116.78386			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			12.47700	98.08802	12.47700	97.99130			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>	
TN40 On 09/10/2040 Spot Bond			12.61000	89.60955	12.61000	89.51928		151,320,000,000.00		12,000,000	632,000,00
<b>Total TN40 SPOT</b>								<b>151,320,000,000.00</b>		<b>12,000,000</b>	<b>632,000,00</b>
<b>Total For TN40</b>								<b>151,320,000,000.00</b>		<b>12,000,000</b>	<b>632,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	102.68186	10.75000	102.59328			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	0.00000			0.00	0	
<b>Total TNF25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TNF25</b>									<b>0.00</b>	<b>0</b>	
TNF27 On 07/02/2027 Spot Bond					0.00000	0.00000			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			5.74000	104.39509	5.74000	104.32480			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	0.00000			0.00	0	
<b>Total TR5A11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TR5A11</b>									<b>0.00</b>	<b>0</b>	
TR5A12 On 20/06/2024 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total TR5A12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>									<b>0.00</b>	<b>0</b>	
TR5A21 On 20/06/2026 Spot Bond					0.00000	0.00000			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	0.00000			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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A3` On 20/06/2026 Spot Bond			7.77000	99.93549	7.77000	99.87272				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>	
TRA4A` On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A` On 13/04/2024 Spot Bond			8.80000	102.70139	8.80000	102.62853				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	0.00000				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			8.78000	101.87410	8.78000	101.80197				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total TSP261 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 TSP261</b>										<b>0.00</b>	<b>0</b>	
TSP262 On 13/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total TSP263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP263</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	0.00000				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>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	0.00000				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>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	0.00000				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>	
TWC42 On 10/01/2023 Spot Bond					0.00000	0.00000				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>	
TWC42 On 12/01/2023 Spot Bond					0.00000	0.00000				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>	
TWC42 On 16/01/2023 Spot Bond					0.00000	0.00000				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>	
TWC42 On 28/01/2023 Spot Bond					0.00000	0.00000				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>	
TWC42 On 03/03/2023 Spot Bond					0.00000	0.00000				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>	
TWC42 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TWC429 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC429</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 08/03/2023 Spot Bond					0.00000	0.00000				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 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			11.07000	104.40420	11.07000	104.31102				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>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				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			10.16000	10.16000	10.16000	10.16000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1C0 On 15/05/2026 Spot Bond					0.00000	0.00000				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					0.00000	0.00000				0.00	0	
<b>Total UU1C03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C03</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>99,329,484,466,064,600.00</b>	<b>614,907,117,997</b>	<b>531,448,231,94</b>
<b>Total for SPOT :</b>										<b>99,329,484,466,064,600.00</b>	<b>614,907,117,997</b>	<b>531,448,231,94</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>									99,329,485,608,487,100.00	614,907,130,701	531,449,676,65
<b>Total Options</b>									0.00	0	131,74
<b>Grand Total:</b>									99,329,485,608,487,100.00	614,907,130,701	531,449,808,43