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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 25/01/2023

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			11.74430	77.62813	11.85018	77.11216			0.00	0	
ES33	On	04/05/2023	Bond Future			11.88983	75.34830	11.99975	74.82395			0.00	0	
ES33	On	03/08/2023	Bond Future			12.02212	76.90635	12.13639	76.37220			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.15585	74.74022	12.27486	74.19515			0.00	0	
ES33	On	01/02/2024	Bond Future			12.33330	76.17486	12.45786	75.61805			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			12.14279	75.53737	12.27319	74.79605			0.00	0	
ES42	On	04/05/2023	Bond Future			12.27984	72.74809	12.41511	71.99397			0.00	0	
ES42	On	03/08/2023	Bond Future			12.40233	74.25328	12.54256	73.48457			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			12.52573	71.56414	12.67138	70.77953			0.00	0	
ES42	On	01/02/2024	Bond Future			12.67889	72.93500	12.83061	72.13413			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,00</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,00</b>
I2025	On	02/02/2023	Bond Future			166.25689	166.25689	166.21998	166.21998			0.00	0	6,25

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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	Op Interest
I2025	On	04/05/2023	Bond Future			169.49992	169.49992	169.46599	169.46599			0.00	0	4,9
I2025	On	03/08/2023	Bond Future			171.26321	171.26321	171.23080	171.23080			0.00	0	2
I2025	On	02/11/2023	Bond Future			174.89154	174.89154	174.85934	174.85934			0.00	0	
I2025	On	01/02/2024	Bond Future			176.47297	176.47297	176.43766	176.43766			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,42</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>11,42</b>
I2029	On	02/02/2023	Bond Future			120.58150	120.58150	120.49470	120.49470			0.00	0	96
I2029	On	04/05/2023	Bond Future			121.63693	121.63693	121.55108	121.55108			0.00	0	96
I2029	On	03/08/2023	Bond Future			124.15138	124.15138	124.06530	124.06530			0.00	0	7
I2029	On	02/11/2023	Bond Future			125.45387	125.45387	125.36668	125.36668			0.00	0	
I2029	On	01/02/2024	Bond Future			127.86887	127.86887	127.77815	127.77815			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,55</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,55</b>
I2033	On	02/02/2023	Bond Future			115.21952	115.21952	115.05218	115.05218			0.00	0	1,1
I2033	On	04/05/2023	Bond Future			116.08115	116.08115	115.91305	115.91305			0.00	0	1,2
I2033	On	03/08/2023	Bond Future			118.48050	118.48050	118.31051	118.31051			0.00	0	6,1
I2033	On	02/11/2023	Bond Future			119.57289	119.57289	119.39996	119.39996			0.00	0	
I2033	On	01/02/2024	Bond Future			121.87497	121.87497	121.69680	121.69680			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,56</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>8,56</b>
I2038	On	02/02/2023	Bond Future			129.14077	129.14077	127.18332	127.18332			0.00	0	1,4
I2038	On	04/05/2023	Bond Future			131.65990	131.65990	129.66692	129.66692			0.00	0	4,4
I2038	On	03/08/2023	Bond Future			132.42359	132.42359	130.39118	130.39118			0.00	0	
I2038	On	02/11/2023	Bond Future			135.22925	135.22925	133.15447	133.15447			0.00	0	
I2038	On	01/02/2024	Bond Future			135.82293	135.82293	133.70645	133.70645			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,85</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>5,85</b>
I2046	On	02/02/2023	Bond Future			113.80190	113.80190	113.96745	113.96745			0.00	0	5,4
I2046	On	04/05/2023	Bond Future			113.98425	113.98425	114.15557	114.15557			0.00	0	17,3
I2046	On	03/08/2023	Bond Future			116.34064	116.34064	116.51704	116.51704			0.00	0	
I2046	On	02/11/2023	Bond Future			116.71940	116.71940	116.90017	116.90017			0.00	0	
I2046	On	01/02/2024	Bond Future			118.96502	118.96502	119.14748	119.14748			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>22,75</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>22,75</b>
I2050	On	02/02/2023	Bond Future			113.84369	113.84369	113.82795	113.82795			0.00	0	3,2
I2050	On	04/05/2023	Bond Future			116.06432	116.06432	116.05077	116.05077			0.00	0	13,1
I2050	On	03/08/2023	Bond Future			116.28514	116.28514	116.27282	116.27282			0.00	0	
I2050	On	02/11/2023	Bond Future			118.74890	118.74890	118.73695	118.73695			0.00	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
I2050	On	01/02/2024	Bond Future			118.79686	118.79686	118.78314	118.78314			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,38</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>16,38</b>
R186	On	02/02/2023	Bond Future			8.17022	108.95994	8.22266	108.78105		4.69	0.00	0	42,4
R186	On	04/05/2023	Bond Future			8.20287	111.05827	8.25892	110.87836		4.79	306,298,708.66	2,758	100,14
R186	On	03/08/2023	Bond Future			8.19585	108.02182	8.25634	107.83969		4.51	0.00	0	
R186	On	02/11/2023	Bond Future			8.16533	110.28669	8.23124	110.10138		4.29	0.00	0	1,2
R186	On	01/02/2024	Bond Future			8.21179	107.07782	8.28501	106.88728		3.99	0.00	0	
<b>Total R186 Future</b>												<b>306,298,708.66</b>	<b>2,758</b>	<b>143,82</b>
R186	On	02/02/2023	Bond Future	8.34	Put			166.70000	0.16670	102,910	4.83	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			518.24000	0.51824	627,770	4.80	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			187.16000	0.18716	117,800	4.80	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			541.74000	0.54174	654,080	4.81	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			176.72000	0.17672	110,170	4.81	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			565.65000	0.56565	680,750	4.83	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			2,254.14000	2.25414	2,383,680	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			473.93000	0.47393	423,560	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			2,277.96000	2.27796	2,408,120	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			466.36000	0.46636	416,610	5.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			2,301.86000	2.30186	2,432,640	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			458.89000	0.45889	409,760	5.03	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			1,284.67000	1.28467	1,380,580	4.83	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			961.20000	0.96120	877,200	4.83	0.00	0	20
R186	On	03/08/2023	Bond Future	9.75	Put			287.02000	0.28702	261,000	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			4,612.57000	4.61257	4,768,180	5.28	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			293.43000	0.29343	266,910	5.28	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,637.98000	4.63798	4,793,840	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			290.29000	0.29029	264,020	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,663.25000	4.66325	4,819,360	5.29	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			3,350.46000	3.35046	3,482,500	4.72	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			809.10000	0.80910	755,830	4.72	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			3,838.70000	3.83870	3,978,260	4.83	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			673.15000	0.67315	627,400	4.83	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,860.42000	3.86042	4,000,290	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			667.84000	0.66784	622,400	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,882.17000	3.88217	4,022,340	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			662.57000	0.66257	617,430	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			6,206.99000	6.20699	6,370,790	5.25	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			277.40000	0.27740	255,890	5.25	0.00	0	1,7

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R186	On	01/02/2024	Bond Future	9.50	Put		773.48000	0.77348	724,030	4.57	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		3,892.52000	3.89252	4,033,900	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		768.13000	0.76813	718,970	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		3,912.57000	3.91257	4,054,220	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put		763.16000	0.76316	714,270	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call		3,872.84000	3.87284	4,013,930	4.57	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,83</b>
<b>Total For R186</b>											<b>306,298,708.66</b>	<b>2,758</b>	<b>147,65</b>
R197	On	02/02/2023	Bond Future			329.01846	329.01846	328.99763	328.99763		0.00	0	87
R197	On	04/05/2023	Bond Future			335.43630	335.43630	335.42239	335.42239		0.00	0	21
R197	On	03/08/2023	Bond Future			333.30209	333.30209	333.29229	333.29229		0.00	0	
R197	On	02/11/2023	Bond Future			340.36429	340.36429	340.35608	340.35608		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,15</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>1,15</b>
R202	On	02/02/2023	Bond Future			247.26509	247.26509	247.23216	247.23216		0.00	0	1,24
R202	On	04/05/2023	Bond Future			252.08812	252.08812	252.06021	252.06021		0.00	0	4,90
R202	On	03/08/2023	Bond Future			252.48241	252.48241	252.45721	252.45721		0.00	0	46
R202	On	02/11/2023	Bond Future			257.83177	257.83177	257.80721	257.80721		0.00	0	
R202	On	01/02/2024	Bond Future			257.84931	257.84931	257.82094	257.82094		0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>6,60</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>6,60</b>
R2030	On	02/02/2023	Bond Future			9.66943	91.81694	9.74819	91.44572	9.83	0.00	0	34,67
R2030	On	04/05/2023	Bond Future			9.76453	93.58513	9.84681	93.20879	10.26	0.00	0	83,36
R2030	On	03/08/2023	Bond Future			9.84382	91.49003	9.93013	91.10724	9.67	0.00	0	5,67
R2030	On	02/11/2023	Bond Future			9.90893	93.40848	9.99959	93.01821	9.20	0.00	0	14
R2030	On	01/02/2024	Bond Future			10.02518	91.17843	10.12121	90.77927	8.87	0.00	0	
<b>Total R2030 Future</b>											<b>0.00</b>	<b>0</b>	<b>123,75</b>
R2030	On	02/02/2023	Bond Future	8.81	Call		0.00000	0.00000	0,000	6.61	0.00	0	10
R2030	On	02/02/2023	Bond Future	11.16	Call		6,342.98000	6.34298	6,714,110	13.08	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		1,359.91000	1.35991	1,644,400	10.51	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put		3,211.31000	3.21131	2,840,580	7.64	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call		7,995.64000	7.99564	8,366,850	13.83	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put		0.01000	0.00001	0,000	13.83	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call		6,171.14000	6.17114	6,542,240	13.00	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		0.14000	0.00014	0,020	13.00	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call		786.46000	0.78646	1,001,520	10.05	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put		0.11000	0.00011	0,020	13.08	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.35	Call		7,153.25000	7.15325	7,524,450	13.44	0.00	0	5,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/02/2023	Bond Future	11.35	Put			0.02000	0.00002	0,000	13.44	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			1,322.85000	1.32285	1,603,930	10.48	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			194.92000	0.19492	104,780	10.48	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			366.25000	0.36625	496,950	9.57	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			185.72000	0.18572	98,990	10.51	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			1,397.25000	1.39725	1,685,070	10.54	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			176.82000	0.17682	93,420	10.54	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			699.96000	0.69996	900,650	9.97	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			456.80000	0.45680	286,270	9.97	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			475.98000	0.47598	300,560	9.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			402.87000	0.40287	246,710	10.05	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			1,143.10000	1.14310	1,405,800	10.35	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			246.95000	0.24695	138,430	10.35	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			5.34000	0.00534	8,880	8.09	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			2,629.05000	2.62905	2,261,370	8.09	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Put			4,548.26000	4.54826	4,177,040	6.61	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			0.28000	0.00028	0,490	7.48	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			3,407.62000	3.40762	3,036,610	7.48	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			0.65000	0.00065	1,140	7.64	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.66	Put			782.05000	0.78205	541,530	9.57	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			672.27000	0.67227	868,070	9.94	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			900.35000	0.90035	795,260	10.94	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			4,359.25000	4.35925	4,641,120	11.05	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.42	Put			1,041.81000	1.04181	924,210	10.83	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			3,929.92000	3.92992	4,199,140	10.92	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			111.79000	0.11179	93,470	12.13	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			11,199.04000	11.19904	11,566,860	12.13	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			46.23000	0.04623	37,710	12.13	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			3,994.87000	3.99487	4,266,120	10.94	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put			2,427.75000	2.42775	2,214,960	10.21	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			1,855.45000	1.85545	2,034,100	10.28	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			785.93000	0.78593	691,460	11.05	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			6,826.06000	6.82606	7,156,990	11.72	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			323.32000	0.32332	277,910	11.72	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.42	Call			3,610.22000	3.61022	3,868,960	10.83	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.03	Put			4,454.01000	4.45401	4,160,360	9.98	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			1,436.05000	1.43605	1,587,270	10.16	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.52	Put			922.81000	0.92281	815,690	10.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			3,962.35000	3.96235	4,232,580	10.93	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			911.52000	0.91152	805,410	10.93	0.00	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
R2030	On	04/05/2023	Bond Future	9.67	Call		1,616.61000	1.61661	1,780,160	10.21	0.00	0		47
R2030	On	04/05/2023	Bond Future	12.04	Call		9,460.52000	9.46052	9,818,540	12.13	0.00	0		
R2030	On	04/05/2023	Bond Future	9.58	Put		2,663.57000	2.66357	2,438,450	10.16	0.00	0		
R2030	On	04/05/2023	Bond Future	9.78	Put		2,160.89000	2.16089	1,963,200	10.28	0.00	0		
R2030	On	04/05/2023	Bond Future	10.00	Call		2,392.81000	2.39281	2,601,020	10.45	0.00	0		1,08
R2030	On	04/05/2023	Bond Future	10.00	Put		1,697.29000	1.69729	1,529,160	10.45	0.00	0		
R2030	On	04/05/2023	Bond Future	9.03	Call		629.88000	0.62988	712,570	9.98	0.00	0		38
R2030	On	04/05/2023	Bond Future	12.57	Call		11,462.97000	11.46297	11,831,790	12.13	0.00	0		
R2030	On	04/05/2023	Bond Future	12.57	Put		40.10000	0.04010	32,580	12.13	0.00	0		38
R2030	On	04/05/2023	Bond Future	11.62	Call		7,878.27000	7.87827	8,221,720	12.00	0.00	0		38
R2030	On	04/05/2023	Bond Future	11.62	Put		222.26000	0.22226	189,370	12.00	0.00	0		
R2030	On	03/08/2023	Bond Future	11.35	Call		6,746.67000	6.74667	7,058,050	10.84	0.00	0		
R2030	On	03/08/2023	Bond Future	11.35	Put		729.54000	0.72954	658,130	10.84	0.00	0		
R2030	On	03/08/2023	Bond Future	11.36	Call		6,780.61000	6.78061	7,092,540	10.85	0.00	0		
R2030	On	03/08/2023	Bond Future	11.36	Put		722.91000	0.72291	652,050	10.85	0.00	0		
R2030	On	03/08/2023	Bond Future	10.40	Call		3,746.04000	3.74604	3,987,770	9.98	0.00	0		1,07
R2030	On	03/08/2023	Bond Future	12.89	Put		127.03000	0.12703	110,800	11.44	0.00	0		38
R2030	On	03/08/2023	Bond Future	11.34	Call		6,712.59000	6.71259	7,023,430	10.83	0.00	0		
R2030	On	03/08/2023	Bond Future	10.40	Put		1,697.09000	1.69709	1,556,030	9.98	0.00	0		
R2030	On	03/08/2023	Bond Future	10.65	Call		4,479.51000	4.47951	4,743,130	10.20	0.00	0		38
R2030	On	03/08/2023	Bond Future	10.65	Put		1,364.04000	1.36404	1,244,870	10.20	0.00	0		
R2030	On	03/08/2023	Bond Future	11.34	Put		736.05000	0.73605	664,100	10.83	0.00	0		
R2030	On	03/08/2023	Bond Future	12.59	Call		11,057.29000	11.05729	11,417,060	11.44	0.00	0		
R2030	On	03/08/2023	Bond Future	12.59	Put		191.42000	0.19142	168,400	11.44	0.00	0		1,07
R2030	On	03/08/2023	Bond Future	12.89	Call		12,112.78000	12.11278	12,479,340	11.44	0.00	0		
R2030	On	02/11/2023	Bond Future	10.81	Call		5,129.20000	5.12920	5,393,880	9.82	0.00	0		
R2030	On	02/11/2023	Bond Future	10.81	Put		1,731.70000	1.73170	1,606,110	9.82	0.00	0		
R2030	On	02/11/2023	Bond Future	10.82	Call		5,158.21000	5.15821	5,423,580	9.83	0.00	0		
R2030	On	02/11/2023	Bond Future	10.82	Put		1,719.79000	1.71979	1,594,890	9.83	0.00	0		
R2030	On	02/11/2023	Bond Future	10.80	Call		5,100.25000	5.10025	5,364,240	9.81	0.00	0		
R2030	On	02/11/2023	Bond Future	10.80	Put		1,743.69000	1.74369	1,617,410	9.81	0.00	0		
R2030	On	01/02/2024	Bond Future	11.35	Put		1,594.72000	1.59472	1,485,130	9.89	0.00	0		
R2030	On	01/02/2024	Bond Future	11.36	Call		6,543.74000	6.54374	6,833,850	9.90	0.00	0		
R2030	On	01/02/2024	Bond Future	11.36	Put		1,585.36000	1.58536	1,476,310	9.90	0.00	0		
R2030	On	01/02/2024	Bond Future	11.37	Call		6,573.05000	6.57305	6,863,700	9.91	0.00	0		
R2030	On	01/02/2024	Bond Future	11.37	Put		1,576.04000	1.57604	1,467,530	9.91	0.00	0		
R2030	On	01/02/2024	Bond Future	11.35	Call		6,514.46000	6.51446	6,804,030	9.89	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>143,71</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
R2032	On	02/02/2023			10.29030	91.01982	10.38967	90.48842		11.79	3,549,772.98	39	52,06
R2032	On	04/05/2023			10.39366	88.61282	10.49695	88.07323		13.16	216,126,667.98	2,439	175,68
R2032	On	03/08/2023			10.48096	90.42428	10.58851	89.87483		12.38	0.00	0	2,60
R2032	On	02/11/2023			10.56493	88.15897	10.67714	87.59858		11.92	0.00	0	
R2032	On	01/02/2024			10.68983	89.83162	10.80748	89.25914		10.70	0.00	0	
<b>Total R2032 Future</b>											<b>219,676,440.96</b>	<b>2,478</b>	<b>230,32</b>
R2032	On	02/02/2023	9.31	Call			0.00000	0.00000	0,000	8.48	0.00	0	48
R2032	On	02/02/2023	9.31	Put			6,008.05000	6.00805	5,476,650	8.48	0.00	0	
R2032	On	02/02/2023	9.92	Put			2,581.74000	2.58174	2,074,450	10.75	0.00	0	
R2032	On	02/02/2023	12.75	Call			11,461.79000	11.46179	11,993,190	16.50	0.00	0	
R2032	On	02/02/2023	12.75	Put			0.00000	0.00000	0,000	16.50	0.00	0	78
R2032	On	02/02/2023	11.50	Call			5,661.09000	5.66109	6,191,060	14.92	0.00	0	
R2032	On	02/02/2023	11.50	Put			1.81000	0.00181	0,380	14.92	0.00	0	8,00
R2032	On	02/02/2023	11.69	Call			6,579.07000	6.57907	7,110,060	15.32	0.00	0	
R2032	On	02/02/2023	11.69	Put			0.49000	0.00049	0,080	15.32	0.00	0	
R2032	On	02/02/2023	11.84	Call			7,294.81000	7.29481	7,826,060	15.64	0.00	0	
R2032	On	02/02/2023	11.84	Put			0.17000	0.00017	0,020	15.64	0.00	0	50
R2032	On	02/02/2023	10.50	Call			1,037.04000	1.03704	1,369,340	12.50	0.00	0	
R2032	On	02/02/2023	10.50	Put			451.96000	0.45196	252,860	12.50	0.00	0	48
R2032	On	02/02/2023	10.67	Call			1,692.61000	1.69261	2,112,330	12.96	0.00	0	78
R2032	On	02/02/2023	10.67	Put			216.10000	0.21610	104,420	12.96	0.00	0	
R2032	On	02/02/2023	11.45	Call			5,417.58000	5.41758	5,947,010	14.82	0.00	0	
R2032	On	02/02/2023	11.45	Put			2.53000	0.00253	0,560	14.82	0.00	0	8,00
R2032	On	02/02/2023	10.38	Call			663.98000	0.66398	919,760	12.16	0.00	0	
R2032	On	02/02/2023	10.38	Put			715.50000	0.71550	439,880	12.16	0.00	0	
R2032	On	02/02/2023	10.39	Call			691.70000	0.69170	954,130	12.19	0.00	0	
R2032	On	02/02/2023	10.39	Put			689.94000	0.68994	420,970	12.19	0.00	0	
R2032	On	02/02/2023	10.40	Call			720.11000	0.72011	989,150	12.22	0.00	0	
R2032	On	02/02/2023	10.40	Put			665.11000	0.66511	402,750	12.22	0.00	0	
R2032	On	02/02/2023	10.16	Call			216.17000	0.21617	331,960	11.51	0.00	0	
R2032	On	02/02/2023	10.16	Put			1,450.83000	1.45083	1,035,220	11.51	0.00	0	48
R2032	On	02/02/2023	10.22	Call			307.97000	0.30797	458,910	11.70	0.00	0	50
R2032	On	02/02/2023	9.47	Call			0.02000	0.00002	0,040	9.10	0.00	0	50
R2032	On	02/02/2023	9.47	Put			5,084.32000	5.08432	4,552,940	9.10	0.00	0	
R2032	On	02/02/2023	9.92	Call			32.30000	0.03230	56,410	10.75	0.00	0	78
R2032	On	02/02/2023	10.22	Put			1,217.88000	1.21788	837,420	11.70	0.00	0	
R2032	On	02/02/2023	10.30	Call			465.27000	0.46527	667,620	11.93	0.00	0	8,00
R2032	On	02/02/2023	10.30	Put			944.61000	0.94461	615,560	11.93	0.00	0	
R2032	On	04/05/2023	10.87	Call			3,545.60000	3.54560	3,885,190	13.59	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 Interr
R2032	On	04/05/2023	Bond Future	10.53	Call			2,510.70000	2.51070	2,791,380	13.20	0.00	0	7
R2032	On	04/05/2023	Bond Future	11.06	Put			1,324.58000	1.32458	1,153,910	13.83	0.00	0	7
R2032	On	04/05/2023	Bond Future	11.37	Call			5,323.18000	5.32318	5,733,450	14.22	0.00	0	4
R2032	On	04/05/2023	Bond Future	11.37	Put			932.33000	0.93233	803,010	14.22	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call			2,768.30000	2.76830	3,065,240	13.30	0.00	0	4
R2032	On	04/05/2023	Bond Future	10.62	Put			2,131.16000	2.13116	1,888,510	13.30	0.00	0	
R2032	On	04/05/2023	Bond Future	10.53	Put			2,338.97000	2.33897	2,080,060	13.20	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			1,632.73000	1.63273	1,432,730	13.59	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			3,578.44000	3.57844	3,919,640	13.61	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			1,615.06000	1.61506	1,416,670	13.61	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Call			1,331.25000	1.33125	1,518,390	12.69	0.00	0	7
R2032	On	04/05/2023	Bond Future	10.03	Put			3,805.83000	3.80583	3,453,380	12.69	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			13,694.71000	13.69471	14,224,190	15.61	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			47.65000	0.04765	37,540	15.61	0.00	0	4
R2032	On	04/05/2023	Bond Future	10.89	Call			3,611.41000	3.61141	3,954,220	13.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			1,597.56000	1.59756	1,400,780	13.62	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Call			4,190.48000	4.19048	4,559,400	13.83	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Put			6,416.07000	6.41607	6,012,940	11.75	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			2,500.99000	2.50099	2,744,000	12.20	0.00	0	1,5
R2032	On	03/08/2023	Bond Future	11.76	Call			7,017.80000	7.01780	7,434,260	13.71	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put			3,985.20000	3.98520	3,678,760	12.20	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			1,316.18000	1.31618	1,183,190	13.71	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			7,053.99000	7.05399	7,471,310	13.73	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			1,305.85000	1.30585	1,173,720	13.73	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Call			1,190.96000	1.19096	1,337,280	11.75	0.00	0	1,5
R2032	On	03/08/2023	Bond Future	11.90	Call			7,527.70000	7.52770	7,955,830	13.87	0.00	0	5,0
R2032	On	03/08/2023	Bond Future	11.90	Put			1,178.02000	1.17802	1,056,700	13.87	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			6,981.67000	6.98167	7,397,260	13.70	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			1,326.60000	1.32660	1,192,740	13.70	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			2,562.67000	2.56267	2,356,220	12.36	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			5,239.60000	5.23960	5,594,590	12.37	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			2,546.05000	2.54605	2,340,650	12.37	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			5,270.50000	5.27050	5,626,530	12.38	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			2,529.24000	2.52924	2,324,880	12.38	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			5,208.48000	5.20848	5,562,420	12.36	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call			6,899.87000	6.89987	7,301,500	11.64	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put			2,125.26000	2.12526	1,954,410	11.64	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call			6,932.34000	6.93234	7,334,790	11.65	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put			2,112.76000	2.11276	1,942,730	11.65	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call			6,964.84000	6.96484	7,368,120	11.66	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 Intere
R2032	On	01/02/2024	Bond Future	11.85	Put			2,100.32000	2.10032	1,931,120	11.66	0.00	0	
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>40,50</b>
<b>Total For R2032</b>												<b>219,676,440.96</b>	<b>2,478</b>	<b>270,82</b>
R2035	On	02/02/2023	Bond Future			10.83107	90.91303	10.95078	90.19600		13.29	27,273,909.00	300	89,30
R2035	On	04/05/2023	Bond Future			10.93820	88.16080	11.06222	87.43197		14.82	0.00	0	151,96
R2035	On	03/08/2023	Bond Future			11.03266	89.96250	11.16135	89.21995		14.68	0.00	0	1,50
R2035	On	02/11/2023	Bond Future			11.12765	87.34201	11.26135	86.58441		14.53	0.00	0	12
R2035	On	01/02/2024	Bond Future			11.26173	89.00003	11.40131	88.22659		13.83	0.00	0	
<b>Total R2035 Future</b>												<b>27,273,909.00</b>	<b>300</b>	<b>242,91</b>
R2035	On	02/02/2023	Bond Future	9.81	Call			0.01000	0.00001	0,030	12.16	0.00	0	50
R2035	On	02/02/2023	Bond Future	11.94	Call			5,618.01000	5.61801	6,333,570	14.78	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1.71000	0.00171	0,240	14.78	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			5,833.52000	5.83352	6,549,490	14.85	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1.23000	0.00123	0,170	14.85	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			12,134.17000	12.13417	12,851,200	16.36	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			549.93000	0.54993	859,450	13.11	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			972.87000	0.97287	565,360	13.11	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,083.09000	1.08309	1,547,280	13.37	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			495.11000	0.49511	242,270	13.37	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,120.75000	1.12075	1,593,280	13.38	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			6,657.21000	6.65721	5,940,230	12.10	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			164.05000	0.16405	291,580	12.78	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			1,920.43000	1.92043	1,330,930	12.78	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			501.04000	0.50104	791,950	13.08	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			1,044.02000	1.04402	617,900	13.08	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			525.12000	0.52512	825,310	13.09	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			0.00000	0.00000	0,000	16.36	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Call			7.78000	0.00778	16,720	12.34	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			4,009.19000	4.00919	3,301,100	12.34	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			109.04000	0.10904	200,780	12.70	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			2,234.10000	2.23410	1,608,810	12.70	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			143.76000	0.14376	258,560	12.76	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			473.82000	0.47382	229,320	13.38	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			7,188.06000	7.18806	6,471,050	12.16	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			0.02000	0.00002	0,050	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			6,922.11000	6.92211	6,205,110	12.13	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			0.04000	0.00004	0,090	12.10	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.64	Put			2,022.79000	2.02279	1,420,560	12.76	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			1,008.05000	1.00805	591,210	13.09	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	04/05/2023	Bond Future	11.20	Put			2,365.11000	2.36511	2,047,290	15.12	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			3,198.06000	3.19806	3,611,440	15.13	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put			4,251.90000	4.25190	3,782,430	14.27	0.00	0	
R2035	On	04/05/2023	Bond Future	11.05	Call			2,684.09000	2.68409	3,058,630	14.89	0.00	0	7;
R2035	On	04/05/2023	Bond Future	11.87	Put			1,149.23000	1.14923	967,090	16.12	0.00	0	7;
R2035	On	04/05/2023	Bond Future	12.46	Call			8,228.58000	8.22858	8,853,830	16.98	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			583.97000	0.58397	480,390	16.98	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.20	Call			3,164.70000	3.16470	3,575,710	15.12	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Put			7,909.91000	7.90991	7,278,490	13.61	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			1,129.00000	1.12900	1,343,350	14.06	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.21	Put			2,340.85000	2.34085	2,025,400	15.13	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call			3,231.59000	3.23159	3,647,330	15.15	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			2,316.81000	2.31681	2,003,720	15.15	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,490.77000	1.49077	1,750,130	14.27	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.55	Call			1,383.08000	1.38308	1,629,710	14.20	0.00	0	7;
R2035	On	04/05/2023	Bond Future	10.55	Put			4,450.33000	4.45033	3,968,130	14.20	0.00	0	
R2035	On	04/05/2023	Bond Future	11.05	Put			2,755.52000	2.75552	2,401,230	14.89	0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Call			3,065.72000	3.06572	3,469,570	15.07	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put			2,439.33000	2.43933	2,114,350	15.07	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			397.36000	0.39736	494,770	13.61	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call			11,440.16000	11.44016	12,121,860	17.75	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			234.42000	0.23442	187,290	17.75	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.80	Call			5,403.59000	5.40359	5,938,480	16.02	0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put			1,242.22000	1.24222	1,048,280	16.02	0.00	0	1,0
R2035	On	04/05/2023	Bond Future	11.87	Call			5,690.44000	5.69044	6,237,130	16.12	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Put			4,999.14000	4.99914	4,484,660	14.06	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			2,059.67000	2.05967	1,835,520	15.60	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			6,616.06000	6.61606	7,135,800	15.61	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			2,044.21000	2.04421	1,821,400	15.61	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			6,653.97000	6.65397	7,175,040	15.62	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			2,029.09000	2.02909	1,807,610	15.62	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call			6,578.44000	6.57844	7,096,840	15.60	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call			4,867.60000	4.86760	5,290,600	14.70	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put			4,036.25000	4.03625	3,701,650	14.70	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			4,898.94000	4.89894	5,323,420	14.71	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			4,012.08000	4.01208	3,678,960	14.71	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call			4,930.36000	4.93036	5,356,320	14.73	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put			3,988.03000	3.98803	3,656,390	14.73	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put			3,194.03000	3.19403	2,932,290	14.51	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call			7,367.68000	7.36768	7,877,140	14.49	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	01/02/2024	Bond Future	12.18	Put		3,228.27000	3.22827	2,964,290	14.49	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		7,401.81000	7.40181	7,912,380	14.50	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		3,211.11000	3.21111	2,948,240	14.50	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		7,435.96000	7.43596	7,947,660	14.51	0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>11,82</b>
<b>Total For R2035</b>											<b>27,273,909.00</b>	<b>300</b>	<b>254,73</b>
R2037	On	02/02/2023	Bond Future			11.05045	82.21064	11.16469	81.51882	15.11	0.00	0	38,56
R2037	On	04/05/2023	Bond Future			11.16168	83.79385	11.27989	83.09053	16.03	0.00	0	60,6
R2037	On	03/08/2023	Bond Future			11.26334	81.24826	11.38588	80.53171	16.73	0.00	0	71,08
R2037	On	02/11/2023	Bond Future			11.35394	82.95222	11.48091	82.22107	15.76	0.00	0	
R2037	On	01/02/2024	Bond Future			11.47983	80.27243	11.61202	79.52610	15.83	0.00	0	
<b>Total R2037 Future</b>											<b>0.00</b>	<b>0</b>	<b>170,26</b>
R2037	On	02/02/2023	Bond Future	11.05	Call		459.72000	0.45972	715,210	14.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		1,154.29000	1.15429	717,960	14.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		580.52000	0.58052	880,080	14.85	0.00	0	5
R2037	On	02/02/2023	Bond Future	11.10	Put		971.22000	0.97122	578,960	14.85	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		4,649.69000	4.64969	5,335,160	16.41	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		8.02000	0.00802	1,670	16.41	0.00	0	5
R2037	On	02/02/2023	Bond Future	11.03	Call		416.43000	0.41643	654,710	14.72	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		1,233.01000	1.23301	779,470	14.72	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		437.72000	0.43772	684,560	14.74	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		1,193.26000	1.19326	748,280	14.74	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		5,171.56000	5.17156	5,671,890	17.15	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		1,403.08000	1.40308	1,200,090	17.15	0.00	0	7
R2037	On	04/05/2023	Bond Future	11.03	Call		2,062.89000	2.06289	2,365,870	15.70	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.03	Put		3,560.23000	3.56023	3,159,890	15.70	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		2,852.15000	2.85215	3,220,410	16.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		2,733.39000	2.73339	2,398,330	16.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,883.91000	2.88391	3,254,510	16.13	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		2,706.19000	2.70619	2,373,470	16.13	0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call		1,855.57000	1.85557	2,138,800	15.58	0.00	0	7
R2037	On	04/05/2023	Bond Future	10.95	Put		3,840.82000	3.84082	3,420,730	15.58	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Put		1,665.10000	1.66510	1,432,980	16.89	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		12,918.99000	12.91899	13,590,810	19.21	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		155.21000	0.15521	123,710	19.21	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.32	Call		2,915.83000	2.91583	3,288,770	16.14	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		2,679.21000	2.67921	2,348,830	16.14	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		4,544.29000	4.54429	5,015,490	16.89	0.00	0	4
R2037	On	03/08/2023	Bond Future	12.14	Call		6,442.43000	6.44243	6,933,530	17.63	0.00	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	03/08/2023	Bond Future	12.14	Put		2,230.26000	2.23026	2,004,810	17.63	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		6,367.89000	6.36789	6,856,340	17.61	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		2,263.20000	2.26320	2,035,100	17.61	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		6,405.03000	6.40503	6,894,810	17.62	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		2,246.57000	2.24657	2,019,800	17.62	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,351.83000	4.35183	4,017,710	15.82	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		4,776.74000	4.77674	5,175,210	15.83	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,326.15000	4.32615	3,993,470	15.83	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		4,807.62000	4.80762	5,207,530	15.84	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,300.32000	4.30032	3,969,080	15.84	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		4,745.65000	4.74565	5,142,680	15.82	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		7,282.59000	7.28259	7,767,460	16.45	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,452.46000	3.45246	3,191,000	16.45	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		7,316.40000	7.31640	7,802,370	16.46	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,434.12000	3.43412	3,173,760	16.46	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		7,248.53000	7.24853	7,732,310	16.44	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,470.60000	3.47060	3,208,050	16.44	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,76</b>
<b>Total For R2037</b>											<b>0.00</b>	<b>0</b>	<b>174,02</b>
R2040	On	02/02/2023	Bond Future			11.21033	83.54617	11.33456	82.74036	16.15	416,895,388.30	4,990	87,47
R2040	On	04/05/2023	Bond Future			11.32062	85.15509	11.44912	84.33561	17.16	425,605,139.82	4,998	47,06
R2040	On	03/08/2023	Bond Future			11.42187	82.38691	11.55500	81.55178	17.96	0.00	0	91,67
R2040	On	02/11/2023	Bond Future			11.51225	84.11477	11.65005	83.26266	16.95	0.00	0	8
R2040	On	01/02/2024	Bond Future			11.63595	81.20655	11.77927	80.33693	17.08	0.00	0	
<b>Total R2040 Future</b>											<b>842,500,528.12</b>	<b>9,988</b>	<b>226,27</b>
R2040	On	02/02/2023	Bond Future	10.18	Call		0.01000	0.00001	0,030	14.67	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		7,985.44000	7.98544	7,179,650	14.67	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		4.46000	0.00446	0,770	18.12	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.12	Call		312.58000	0.31258	526,390	15.91	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		17.94000	0.01794	4,080	17.74	0.00	0	56
R2040	On	02/02/2023	Bond Future	10.96	Call		116.05000	0.11605	214,010	15.62	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.93	Put		2,763.52000	2.76352	2,039,790	15.57	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		5,526.48000	5.52648	6,327,730	18.06	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		5.55000	0.00555	0,990	18.06	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		5,698.24000	5.69824	6,500,360	18.12	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		295.80000	0.29580	500,960	15.89	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		1,761.37000	1.76137	1,160,720	15.89	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		1,712.03000	1.71203	1,120,030	15.91	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		449.13000	0.44913	727,300	16.04	0.00	0	56

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	11.19	Put			1,387.97000	1.38797	860,330	16.04	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call			4,547.60000	4.54760	5,339,550	17.74	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			0.02000	0.00002	0,050	14.64	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put			7,763.18000	7.76318	6,957,400	14.64	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call			93.76000	0.09376	175,840	15.57	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Put			2,583.26000	2.58326	1,875,410	15.62	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call			279.71000	0.27971	476,400	15.87	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put			1,811.49000	1.81149	1,202,370	15.87	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call			2,909.11000	2.90911	3,328,070	17.03	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call			1,512.53000	1.51253	1,789,510	16.26	0.00	0	38
R2040	On	04/05/2023	Bond Future	12.05	Put			1,620.71000	1.62071	1,373,690	18.11	0.00	0	68
R2040	On	04/05/2023	Bond Future	12.78	Call			8,523.84000	8.52384	9,214,460	19.35	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put			735.65000	0.73565	606,790	19.35	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.41	Call			2,876.38000	2.87638	3,292,580	17.01	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put			3,124.52000	3.12452	2,721,240	17.01	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put			9,167.23000	9.16723	8,451,050	15.74	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put			3,093.70000	3.09370	2,693,180	17.03	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call			2,942.20000	2.94220	3,363,900	17.04	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put			3,063.33000	3.06333	2,665,550	17.04	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call			1,123.53000	1.12353	1,348,540	16.04	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put			5,877.96000	5.87796	5,283,490	16.04	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Put			2,914.99000	2.91499	2,530,840	17.13	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Call			5,289.49000	5.28949	5,861,950	18.11	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Put			4,970.15000	4.97015	4,427,650	16.26	0.00	0	
R2040	On	04/05/2023	Bond Future	11.03	Call			1,772.86000	1.77286	2,081,020	16.41	0.00	0	68
R2040	On	04/05/2023	Bond Future	11.03	Put			4,493.30000	4.49330	3,981,980	16.41	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call			410.04000	0.41004	513,340	15.74	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call			11,623.85000	11.62385	12,375,600	20.47	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put			351.62000	0.35162	283,890	20.47	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Call			3,110.04000	3.11004	3,545,370	17.13	0.00	0	48
R2040	On	03/08/2023	Bond Future	12.22	Call			6,647.67000	6.64767	7,205,400	19.06	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put			2,667.84000	2.66784	2,390,440	19.06	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call			6,686.33000	6.68633	7,245,600	19.08	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put			2,649.00000	2.64900	2,373,140	19.08	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call			6,608.86000	6.60886	7,165,040	19.05	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put			2,686.59000	2.68659	2,407,640	19.05	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			5,118.36000	5.11836	4,708,430	16.75	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call			4,718.71000	4.71871	5,162,610	16.77	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put			5,088.34000	5.08834	4,680,130	16.77	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call			4,750.30000	4.75030	5,195,900	16.78	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	02/11/2023	Bond Future	11.60	Put		5,058.20000	5.05820	4,651,690	16.78	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		4,686.92000	4.68692	5,129,100	16.75	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		7,383.81000	7.38381	7,929,310	17.77	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,173.33000	4.17333	3,849,210	17.77	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		7,418.85000	7.41885	7,965,640	17.78	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		4,151.94000	4.15194	3,829,110	17.78	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		7,453.93000	7.45393	8,002,020	17.79	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		4,130.65000	4.13065	3,809,120	17.79	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>842,500,528.12</b>	<b>9,988</b>	<b>232,55</b>
R2044	On	02/02/2023	Bond Future			11.24982	80.17993	11.38893	79.26192	17.24	481,079.58	6	35,98
R2044	On	04/05/2023	Bond Future			11.35468	81.72399	11.49849	80.79015	18.33	0.00	0	52,66
R2044	On	03/08/2023	Bond Future			11.45080	79.01095	11.59968	78.05903	19.23	0.00	0	21,47
R2044	On	02/11/2023	Bond Future			11.53638	80.66801	11.69033	79.69663	18.16	0.00	0	
R2044	On	01/02/2024	Bond Future			11.65295	77.81945	11.81288	76.82834	18.33	0.00	0	
<b>Total R2044 Future</b>											<b>481,079.58</b>	<b>6</b>	<b>110,13</b>
R2044	On	02/02/2023	Bond Future	12.00	Call		3,869.94000	3.86994	4,758,720	18.27	0.00	0	
R2044	On	02/02/2023	Bond Future	11.70	Call		2,201.33000	2.20133	2,981,610	17.65	0.00	0	1,70
R2044	On	02/02/2023	Bond Future	11.00	Put		2,712.08000	2.71208	1,902,050	16.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Call		2,464.96000	2.46496	3,273,350	17.75	0.00	0	
R2044	On	02/02/2023	Bond Future	11.75	Put		162.31000	0.16231	52,690	17.75	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	11.90	Call		3,296.28000	3.29628	4,162,940	18.06	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Put		69.81000	0.06981	18,460	18.06	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		267.32000	0.26732	497,790	16.57	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		37.93000	0.03793	8,700	18.27	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.16	Call		283.12000	0.28312	523,520	16.58	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		1,803.29000	1.80329	1,125,680	16.58	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Call		353.14000	0.35314	635,030	16.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Put		1,604.23000	1.60423	968,110	16.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		1,855.00000	1.85500	1,167,460	16.57	0.00	0	
R2044	On	02/02/2023	Bond Future	11.70	Put		210.82000	0.21082	73,090	17.65	0.00	0	
R2044	On	02/02/2023	Bond Future	11.10	Call		197.78000	0.19778	381,640	16.47	0.00	0	1,70
R2044	On	02/02/2023	Bond Future	11.10	Put		2,124.39000	2.12439	1,390,240	16.47	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		252.13000	0.25213	472,860	16.55	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		1,907.41000	1.90741	1,210,130	16.55	0.00	0	
R2044	On	02/02/2023	Bond Future	10.30	Call		0.05000	0.00005	0,130	15.78	0.00	0	
R2044	On	02/02/2023	Bond Future	10.30	Put		7,684.30000	7.68430	6,766,370	15.78	0.00	0	
R2044	On	02/02/2023	Bond Future	10.75	Call		11.70000	0.01170	28,650	15.94	0.00	0	2,50
R2044	On	02/02/2023	Bond Future	10.75	Put		4,377.97000	4.37797	3,476,910	15.94	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	02/02/2023	Bond Future	11.00	Call		100.52000	0.10052	208,500	16.29	0.00	0	2,50
R2044	On	04/05/2023	Bond Future	11.42	Put		3,337.36000	3.33736	2,870,710	18.19	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		2,862.64000	2.86264	3,332,970	18.21	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Call		6,033.43000	6.03343	6,720,930	19.71	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		3,305.10000	3.30510	2,841,590	18.21	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		1,438.11000	1.43811	1,191,770	19.71	0.00	0	1,50
R2044	On	04/05/2023	Bond Future	11.41	Call		2,797.44000	2.79744	3,261,490	18.17	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		3,369.89000	3.36989	2,900,100	18.17	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,829.95000	2.82995	3,297,140	18.19	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		3,994.78000	3.99478	4,560,270	18.78	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		2,404.80000	2.40480	2,036,450	18.78	0.00	0	4,10
R2044	On	04/05/2023	Bond Future	12.00	Call		4,981.98000	4.98198	5,612,880	19.25	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		1,864.18000	1.86418	1,561,240	19.25	0.00	0	4,10
R2044	On	03/08/2023	Bond Future	12.16	Put		2,965.65000	2.96565	2,633,540	20.30	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		6,420.76000	6.42076	7,042,370	20.32	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		2,945.29000	2.94529	2,614,980	20.32	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		6,344.16000	6.34416	6,962,160	20.28	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		2,986.15000	2.98615	2,652,230	20.28	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		6,382.43000	6.38243	7,002,240	20.30	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		4,627.88000	4.62788	5,124,840	17.92	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		5,448.92000	5.44892	4,974,500	17.92	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,659.70000	4.65970	5,158,620	17.93	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,417.24000	5.41724	4,944,780	17.93	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,596.15000	4.59615	5,091,140	17.90	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,480.78000	5.48078	5,004,390	17.90	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		4,510.68000	4.51068	4,130,960	18.99	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		7,266.07000	7.26607	7,878,950	19.00	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		4,488.15000	4.48815	4,109,920	19.00	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		7,300.98000	7.30098	7,915,360	19.01	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		4,465.43000	4.46543	4,088,700	19.01	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		7,230.89000	7.23089	7,842,280	18.99	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	<b>24,60</b>
<b>Total For R2044</b>											<b>481,079.58</b>	<b>6</b>	<b>134,70</b>
R2048	On	02/02/2023	Bond Future			11.10408	84.06853	11.25312	83.04276	16.96	0.00	0	55,70
R2048	On	04/05/2023	Bond Future			11.19962	81.22869	11.35361	80.18508	19.04	0.00	0	249,80
R2048	On	03/08/2023	Bond Future			11.28724	82.85128	11.44652	81.78738	18.93	0.00	0	
R2048	On	02/11/2023	Bond Future			11.36613	80.16450	11.53075	79.07887	18.83	0.00	0	
R2048	On	01/02/2024	Bond Future			11.47203	81.72292	11.64288	80.61525	17.61	0.00	0	13,00
<b>Total R2048 Future</b>											<b>0.00</b>	<b>0</b>	<b>318,57</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
R2048	On	02/02/2023	Bond Future	10.40	Call		0.96000	0.00096	2,970	15.55	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		6,199.35000	6.19935	5,175,590	15.55	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		257.11000	0.25711	507,830	16.48	0.00	0	2,96
R2048	On	02/02/2023	Bond Future	11.00	Put		2,012.99000	2.01299	1,237,940	16.48	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		361.15000	0.36115	680,680	16.60	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		1,644.57000	1.64457	950,410	16.61	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		401.59000	0.40159	745,440	16.63	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		1,595.26000	1.59526	913,340	16.63	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		445.10000	0.44510	813,810	16.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		1,499.27000	1.49927	842,210	16.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		1,694.74000	1.69474	988,500	16.60	0.00	0	
R2048	On	02/02/2023	Bond Future	11.60	Call		2,485.35000	2.48535	3,383,600	17.67	0.00	0	2,96
R2048	On	02/02/2023	Bond Future	11.60	Put		184.63000	0.18463	57,110	17.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		3,049.69000	3.04969	3,996,950	17.87	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Put		107.40000	0.10740	28,890	17.87	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		381.00000	0.38100	712,610	16.61	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,172.06000	3.17206	3,720,690	19.21	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		3,263.34000	3.26334	2,768,360	19.21	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,207.25000	3.20725	3,759,310	19.23	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		3,231.44000	3.23144	2,739,890	19.23	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,137.05000	3.13705	3,682,230	19.19	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		3,295.51000	3.29551	2,797,080	19.19	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		6,920.91000	6.92091	7,636,410	19.89	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		2,806.97000	2.80697	2,458,570	19.89	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		6,961.16000	6.96116	7,678,610	19.91	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		2,787.25000	2.78725	2,440,800	19.91	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		6,880.50000	6.88050	7,594,050	19.88	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		2,826.62000	2.82662	2,476,270	19.88	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		5,055.07000	5.05507	5,631,240	18.80	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,386.96000	5.38696	4,877,500	18.80	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		5,088.71000	5.08871	5,667,050	18.82	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,355.00000	5.35500	4,847,710	18.82	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		5,021.24000	5.02124	5,595,220	18.79	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		5,418.82000	5.41882	4,907,170	18.79	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		7,424.02000	7.42402	8,118,340	18.08	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,352.34000	4.35234	3,938,990	18.08	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		7,460.44000	7.46044	8,156,470	18.10	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,329.19000	4.32919	3,917,550	18.10	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		7,497.22000	7.49722	8,194,960	18.11	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,306.48000	4.30648	3,896,550	18.11	0.00	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 R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>5,80</b>
<b>Total For R2048</b>												<b>0.00</b>	<b>0</b>	<b>324,37</b>
R209	On	02/02/2023	Bond Future			10.86968	70.28863	10.97374	69.74089		15.13	0.00	0	11,60
R209	On	04/05/2023	Bond Future			10.96847	68.49084	11.07589	67.93414		16.81	113,694,794.40	1,660	19,10
R209	On	03/08/2023	Bond Future			11.05420	69.89096	11.16519	69.32377		16.69	0.00	0	1,60
R209	On	02/11/2023	Bond Future			11.13706	68.20390	11.25188	67.62522		16.46	0.00	0	5,70
R209	On	01/02/2024	Bond Future			11.25048	69.49806	11.36970	68.90729		15.72	0.00	0	
<b>Total R209 Future</b>												<b>113,694,794.40</b>	<b>1,660</b>	<b>38,10</b>
R209	On	02/02/2023	Bond Future	10.78	Call			261.10000	0.26110	404,800	14.74	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			1,285.87000	1.28587	881,830	14.74	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			275.96000	0.27596	425,870	14.76	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			1,247.30000	1.24730	849,470	14.76	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			291.42000	0.29142	447,620	14.78	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			1,209.40000	1.20940	817,860	14.78	0.00	0	
R209	On	04/05/2023	Bond Future	11.50	Call			3,678.97000	3.67897	4,039,900	17.66	0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.50	Put			1,542.14000	1.54214	1,346,370	17.66	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call			7,310.02000	7.31002	7,788,480	19.33	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put			498.05000	0.49805	419,810	19.33	0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.09	Call			2,440.47000	2.44047	2,729,500	16.96	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Put			6,328.88000	6.32888	5,862,060	15.44	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call			1,108.77000	1.10877	1,282,990	16.04	5,131,960.00	4,000	4,50
R209	On	04/05/2023	Bond Future	10.50	Put			4,169.43000	4.16943	3,786,950	16.04	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call			2,199.55000	2.19955	2,471,420	16.81	0.00	0	2,50
R209	On	04/05/2023	Bond Future	11.00	Put			2,592.18000	2.59218	2,307,350	16.81	4,614,700.00	2,000	8,20
R209	On	04/05/2023	Bond Future	11.09	Put			2,367.82000	2.36782	2,100,150	16.96	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			2,468.02000	2.46802	2,758,920	16.98	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			2,343.94000	2.34394	2,078,140	16.98	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,495.70000	2.49570	2,788,490	17.00	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			2,320.26000	2.32026	2,056,350	17.00	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call			453.00000	0.45300	542,880	15.44	0.00	0	50
R209	On	03/08/2023	Bond Future	11.94	Call			5,651.72000	5.65172	6,042,810	17.67	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			1,870.40000	1.87040	1,694,300	17.67	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			5,684.49000	5.68449	6,076,620	17.68	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			1,856.34000	1.85634	1,681,280	17.68	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			5,618.82000	5.61882	6,008,860	17.65	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			1,884.39000	1.88439	1,707,240	17.65	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			4,137.24000	4.13724	4,453,430	16.57	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			3,697.76000	3.69776	3,435,270	16.57	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			4,164.37000	4.16437	4,481,720	16.58	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209	On	02/11/2023	Bond Future	11.35	Put		3,675.27000	3.67527	3,413,940	16.58		0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		4,109.95000	4.10995	4,424,980	16.56		0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,720.14000	3.72014	3,456,490	16.56		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		6,467.59000	6.46759	6,856,280	16.41		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,863.28000	2.86328	2,661,200	16.41		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		6,497.57000	6.49757	6,887,130	16.42		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,847.68000	2.84768	2,646,470	16.42		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		6,437.39000	6.43739	6,825,210	16.40		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,878.72000	2.87872	2,675,770	16.40		0.00	0	
<b>Total R209 Option</b>											<b>9,746,660.00</b>	<b>6,000</b>	<b>25,25</b>	
<b>Total For R209</b>											<b>123,441,454.40</b>	<b>7,660</b>	<b>63,40</b>	
R210	On	02/02/2023	Bond Future			223.89793	223.89793	223.88362	223.88362			0.00	0	1
R210	On	04/05/2023	Bond Future			225.17667	225.17667	225.16702	225.16702			0.00	0	38
R210	On	03/08/2023	Bond Future			229.83158	229.83158	229.82464	229.82464			0.00	0	30
R210	On	02/11/2023	Bond Future			231.53830	231.53830	231.53254	231.53254			0.00	0	
R210	On	01/02/2024	Bond Future			235.99436	235.99436	235.98502	235.98502			0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>80</b>	
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>80</b>	
R213	On	02/02/2023	Bond Future			10.09033	86.31325	10.17968	85.88322	11.08		1,553,638.50	18	20,43
R213	On	04/05/2023	Bond Future			10.18727	84.42376	10.28017	83.98741	12.15		1,519,627.68	18	32,88
R213	On	03/08/2023	Bond Future			10.26852	86.14898	10.36540	85.70482	11.26		0.00	0	
R213	On	02/11/2023	Bond Future			10.35051	84.40047	10.45178	83.94753	10.91		0.00	0	1,9
R213	On	01/02/2024	Bond Future			10.47965	86.00363	10.58622	85.54071	9.84		0.00	0	
<b>Total R213 Future</b>											<b>3,073,266.18</b>	<b>36</b>	<b>55,23</b>	
R213	On	02/02/2023	Bond Future	9.16	Call			0.00000	0.00000	0,000	7.62	0.00	0	4
R213	On	02/02/2023	Bond Future	9.16	Put			5,080.22000	5.08022	4,650,190	7.62	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			240.61000	0.24061	354,610	10.30	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			0.00000	0.00000	0,000	15.81	0.00	0	9
R213	On	02/02/2023	Bond Future	10.35	Put			287.51000	0.28751	155,850	11.38	0.00	0	4
R213	On	02/02/2023	Bond Future	10.21	Call			664.11000	0.66411	890,680	10.95	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			518.83000	0.51883	315,370	10.95	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			1,388.84000	1.38884	1,720,510	11.62	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put			199.03000	0.19903	100,670	11.62	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			9,008.98000	9.00898	9,439,010	15.81	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			1,059.67000	1.05967	743,640	10.30	0.00	0	4
R213	On	02/02/2023	Bond Future	10.22	Call			691.81000	0.69181	923,940	10.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			498.68000	0.49868	300,780	10.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			720.04000	0.72004	957,680	11.02	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			479.10000	0.47910	286,710	11.02	0.00	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	02/02/2023	Bond Future	10.35	Call		1,099.44000	1.09944	1,397,810	11.38	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		3,380.66000	3.38066	3,664,620	12.65	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		1,308.36000	1.30836	1,155,970	12.65	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		3,411.26000	3.41126	3,696,510	12.66	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		1,293.65000	1.29365	1,142,550	12.66	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		3,441.97000	3.44197	3,728,500	12.67	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		1,279.07000	1.27907	1,129,250	12.67	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		1,025.48000	1.02548	926,170	12.62	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		6,490.26000	6.49026	6,833,740	12.60	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		1,042.60000	1.04260	941,920	12.60	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		6,523.57000	6.52357	6,867,730	12.61	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		1,034.01000	1.03401	934,010	12.61	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		6,556.90000	6.55690	6,901,750	12.62	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		4,997.79000	4.99779	5,294,660	11.46	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		2,043.14000	2.04314	1,887,070	11.46	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		4,940.24000	4.94024	5,235,450	11.44	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		2,070.80000	2.07080	1,913,070	11.44	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		4,968.99000	4.96899	5,265,030	11.45	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		2,056.93000	2.05693	1,900,030	11.45	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		1,764.55000	1.76455	1,632,390	10.85	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		6,483.81000	6.48381	6,815,210	10.86	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		1,754.23000	1.75423	1,622,710	10.86	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		6,424.09000	6.42409	6,754,190	10.84	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		1,774.94000	1.77494	1,642,120	10.84	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		6,453.93000	6.45393	6,784,690	10.85	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>3,073,266.18</b>	<b>36</b>	<b>58,46</b>
R214	On	02/02/2023	Bond Future			11.11967	67.20508	11.24883	66.49822	16.81	0.00	0	68,06
R214	On	04/05/2023	Bond Future			11.21382	65.20132	11.34700	64.48235	18.81	0.00	0	22,72
R214	On	03/08/2023	Bond Future			11.29714	66.53377	11.43458	65.80102	18.71	0.00	0	2,96
R214	On	02/11/2023	Bond Future			11.38017	64.62812	11.52212	63.88038	18.61	0.00	0	
R214	On	01/02/2024	Bond Future			11.49338	65.85496	11.64059	65.09195	17.79	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>93,75</b>
R214	On	02/02/2023	Bond Future		Call		0.00000	0.00000	0,000	16.17	0.00	0	
R214	On	02/02/2023	Bond Future		Put		33,501.78000	33.50178	32,794,920	16.17	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Call		0.20000	0.00020	0,520	15.27	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Put		5,488.93000	5.48893	4,782,390	15.27	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put		45.02000	0.04502	12,190	17.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		341.88000	0.34188	577,010	16.50	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	02/02/2023	Bond Future	11.09	Put		1,212.84000	1.21284	741,110	16.50	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		359.74000	0.35974	603,390	16.52	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Put		141.13000	0.14113	49,750	17.52	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call		208.23000	0.20823	371,870	16.33	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Put		1,580.94000	1.58094	1,037,720	16.33	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		308.09000	0.30809	526,450	16.46	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Put		2,047.45000	2.04745	1,440,000	16.15	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		2,929.52000	2.92952	3,603,550	17.92	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Call		110.13000	0.11013	209,540	16.15	0.00	0	2,30
R214	On	02/02/2023	Bond Future	11.07	Put		1,290.03000	1.29003	801,530	16.46	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		324.68000	0.32468	551,370	16.48	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		1,251.10000	1.25110	770,930	16.48	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put		1,175.32000	1.17532	712,110	16.52	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Call		2,003.04000	2.00304	2,618,520	17.52	0.00	0	2,30
R214	On	04/05/2023	Bond Future	11.38	Put		2,474.04000	2.47404	2,139,780	19.06	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,593.11000	2.59311	2,973,090	19.02	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		2,523.60000	2.52360	2,184,610	19.02	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,621.61000	2.62161	3,003,960	19.04	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		2,498.71000	2.49871	2,162,090	19.04	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,650.26000	2.65026	3,034,970	19.06	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		5,762.38000	5.76238	6,263,180	19.76	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,103.20000	2.10320	1,871,250	19.76	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,696.33000	5.69633	6,194,460	19.73	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,133.54000	2.13354	1,898,920	19.73	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		5,729.25000	5.72925	6,228,720	19.75	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,118.23000	2.11823	1,884,950	19.75	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,327.62000	4.32762	3,972,000	18.56	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		4,028.96000	4.02896	4,422,590	18.57	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,301.92000	4.30192	3,947,810	18.57	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		3,975.25000	3.97525	4,365,860	18.54	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,353.45000	4.35345	3,996,320	18.54	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		4,002.07000	4.00207	4,394,190	18.56	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		6,071.66000	6.07166	6,548,270	18.28	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,538.39000	3.53839	3,251,990	18.28	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		6,101.36000	6.10136	6,579,150	18.29	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,519.96000	3.51996	3,234,740	18.29	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		6,042.25000	6.04225	6,517,690	18.26	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,557.16000	3.55716	3,269,590	18.26	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	<b>4,60</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 R214</b>										0.00	0	98,34
<b>Total for Bond</b>										1,522,745,386.90	23,226	1,983,45
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23 Future</b>										0.00	0	
<b>Total For ES23</b>										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23A Future</b>										0.00	0	
<b>Total For ES23A</b>										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26 Future</b>										0.00	0	
<b>Total For ES26</b>										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26A Future</b>										0.00	0	
<b>Total For ES26A</b>										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33 Future</b>										0.00	0	
<b>Total For ES33</b>										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										0.00	0	
<b>Total For ES33A</b>										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										0.00	0	
<b>Total For ES42</b>										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										0.00	0	
<b>Total For I2025</b>										0.00	0	
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>										0.00	0	
<b>Total For I2033</b>										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										0.00	0	
<b>Total For I2038</b>										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										0.00	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 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>	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 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>	
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>	



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 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			875.34700	875.34700	869.58300	869.58300			0.00	0	13
GOVI	On	04/05/2023	GOVI			892.20400	892.20400	886.33600	886.33600			0.00	0	79
GOVI	On	03/08/2023	GOVI			910.43200	910.43200	904.44700	904.44700			0.00	0	
GOVI	On	02/11/2023	GOVI			929.50900	929.50900	923.40100	923.40100			0.00	0	
GOVI	On	01/02/2024	GOVI			947.21300	947.21300	940.98400	940.98400			0.00	0	
<b>Total GOVI Future</b>												<b>0.00</b>	<b>0</b>	<b>93</b>
GOVI	On	02/02/2023	GOVI	850.82	Call			187,630.00000	18.76300	245,270,000		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			187,530.00000	18.75300	245,170,000		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			187,430.00000	18.74300	245,070,000		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			334,660.00000	33.46600	393,340,000		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			334,560.00000	33.45600	393,240,000		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			334,760.00000	33.47600	393,440,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			672,370.00000	67.23700	732,220,000		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			672,270.00000	67.22700	732,120,000		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			672,170.00000	67.21700	732,020,000		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			376,010.00000	37.60100	437,090,000		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			375,910.00000	37.59100	436,990,000		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			375,810.00000	37.58100	436,890,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			609,940.00000	60.99400	672,230,000		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			609,840.00000	60.98400	672,130,000		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			610,040.00000	61.00400	672,330,000		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>	

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 GOVI</b>										<b>0.00</b>	<b>0</b>	<b>93</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>93</b>
AL37 On 02/02/2023 Index Future			872.10200	872.10200	870.71200	870.71200				0.00	0	
AL37 On 04/05/2023 Index Future			888.89700	888.89700	887.48700	887.48700				0.00	0	
AL37 On 03/08/2023 Index Future			907.05700	907.05700	905.62200	905.62200				0.00	0	
AL37 On 02/11/2023 Index Future			926.06300	926.06300	924.59900	924.59900				0.00	0	
AL37 On 01/02/2024 Index Future			943.70200	943.70200	942.20600	942.20600				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			1,019.34500	1,019.34500	1,014.53300	1,014.53300				0.00	0	
AL7T On 04/05/2023 Index Future			1,038.97500	1,038.97500	1,034.07800	1,034.07800				0.00	0	
AL7T On 03/08/2023 Index Future			1,060.20100	1,060.20100	1,055.20900	1,055.20900				0.00	0	
AL7T On 02/11/2023 Index Future			1,082.41600	1,082.41600	1,077.32100	1,077.32100				0.00	0	
AL7T On 01/02/2024 Index Future			1,103.03300	1,103.03300	1,097.83500	1,097.83500				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			887.67500	887.67500	881.83600	881.83600				8,876,750.00	1	3
ALBI On 04/05/2023 Index Future			904.76900	904.76900	898.82500	898.82500				9,047,690.00	1	7
ALBI On 03/08/2023 Index Future			923.25400	923.25400	917.19200	917.19200				0.00	0	
ALBI On 02/11/2023 Index Future			942.59900	942.59900	936.41200	936.41200				0.00	0	
ALBI On 01/02/2024 Index Future			960.55300	960.55300	954.24300	954.24300				0.00	0	
<b>Total ALBI Future</b>										<b>17,924,440.00</b>	<b>2</b>	<b>11</b>
<b>Total For ALBI</b>										<b>17,924,440.00</b>	<b>2</b>	<b>11</b>
IGOV On 02/02/2023 Index Future			324.69100	324.69100	323.99900	323.99900				0.00	0	15
IGOV On 04/05/2023 Index Future			331.02400	331.02400	330.32100	330.32100				0.00	0	65
IGOV On 03/08/2023 Index Future			337.86600	337.86600	337.15000	337.15000				0.00	0	
IGOV On 02/11/2023 Index Future			345.02300	345.02300	344.29200	344.29200				0.00	0	
IGOV On 01/02/2024 Index Future			351.67100	351.67100	350.92400	350.92400				0.00	0	
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>80</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>80</b>
<b>Total for Index</b>										<b>17,924,440.00</b>	<b>2</b>	<b>91</b>
JIBAR f On 15/02/2023 Jibar Future			7.58500	92.41500	7.58500	92.41500				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.61000	92.39000	7.61500	92.38500				0.00	0	
JIBAR f On 19/04/2023 Jibar Future			7.69500	92.30500	7.69500	92.30500				0.00	0	
JIBAR f On 17/05/2023 Jibar Future			7.71000	92.29000	7.71000	92.29000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			7.72500	92.27500	7.70000	92.30000				0.00	0	
JIBAR f On 19/07/2023 Jibar Future			7.67000	92.33000	7.65500	92.34500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			7.65000	92.35000	7.56000	92.44000				0.00	0	7

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
JIBAR f On 20/12/2023 Jibar Future			7.42500	92.57500	7.43000	92.57000			0.00	0	21
JIBAR f On 20/03/2024 Jibar Future			7.38500	92.61500	7.38500	92.61500			0.00	0	
JIBAR f On 19/06/2024 Jibar Future			7.15500	92.84500	7.18500	92.81500			0.00	0	
JIBAR f On 18/09/2024 Jibar Future			7.17000	92.83000	7.17500	92.82500			0.00	0	
JIBAR f On 18/12/2024 Jibar Future			7.18000	92.82000	7.23000	92.77000			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>1,540,669,826.90</b>	<b>23,228</b>	<b>1,985,72</b>
ABCPI3 On 07/12/2023 Spot Bond			5.09000	324.86947	5.09000	324.61683			712,600,000,000.00	140,000,000	70,000,00
<b>Total ABCPI3 SPOT</b>									<b>712,600,000,000.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
<b>Total For ABCPI3</b>									<b>712,600,000,000.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
ABF001 On 13/09/2026 Spot Bond					0.00000	101.07962			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	100.63011			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>	
ABF004 On 30/06/2026 Spot Bond			9.27500	101.88299	9.27500	101.80688			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			11.46500	89.49626	11.46500	89.41406			0.00	0	
<b>Total ABF005 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>									<b>0.00</b>	<b>0</b>	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.70180			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	101.46428			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	100.98258			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	101.25880			0.00	0	
<b>Total ABFN18 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 ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.48871				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>	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.08871				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>	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.14389				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>	
ABFN2: On 17/10/2029 Spot Bond					0.00000	102.73204				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>	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.60107				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>	
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.23256				0.00	400,000,000	200,000,000
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.29449				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	101.91180				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	102.10624				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	102.17760				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	102.31776				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	102.80291				0.00	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 ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN40 On 16/09/2024 Spot Bond					0.00000	101.15235				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>	
ABFN41 On 16/09/2026 Spot Bond					0.00000	100.98249				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>	
ABFN42 On 16/09/2029 Spot Bond					0.00000	100.58882				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>	
ABFN43 On 14/10/2024 Spot Bond					0.00000	100.25323				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>	
ABFN45 On 14/10/2026 Spot Bond					0.00000	100.25620				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>	
ABFN46 On 24/06/2025 Spot Bond					0.00000	100.71088				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN47 On 24/08/2023 Spot Bond					0.00000	101.27686				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>	
ABFN48 On 24/08/2025 Spot Bond					0.00000	101.31599				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>	
ABFN49 On 30/03/2024 Spot Bond					0.00000	100.57965				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>	
ABFN50 On 30/03/2026 Spot Bond					0.00000	100.48052				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>	
ABFN51 On 30/03/2028 Spot Bond					0.00000	100.73584				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>	

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 30/03/2031 Spot Bond					0.00000	100.51544				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	101.54568				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	101.68340				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	101.61225				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	101.18421				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	101.55178				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>	
ABFN5: On 14/11/2027 Spot Bond					0.00000	101.60219				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	101.37876				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	100.73358				0.00	0	
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN01</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.18092				0.00	0	570,000,00
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>570,000,00</b>
<b>Total For ABGN02</b>										<b>0.00</b>	<b>0</b>	<b>570,000,00</b>
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.76670				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	103.65099				0.00	800,000,000	400,000,00
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For ABJ01</b>										0.00	800,000,000	400,000,000
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.29994				0.00	0	5,000,000,000
<b>Total ABJ02 SPOT</b>										0.00	0	5,000,000,000
<b>Total For ABJ02</b>										0.00	0	5,000,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.39215				0.00	0	
<b>Total ABJ03 SPOT</b>										0.00	0	
<b>Total For ABJ03</b>										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.74710				0.00	0	
<b>Total ABJ04 SPOT</b>										0.00	0	
<b>Total For ABJ04</b>										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.77813				0.00	0	
<b>Total ABJ05 SPOT</b>										0.00	0	
<b>Total For ABJ05</b>										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.91000	7.91000	7.91000	160.25008				0.00	0	
<b>Total ABKI04 SPOT</b>										0.00	0	
<b>Total For ABKI04</b>										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	64.86418	100.00000	64.40631				0.00	0	
<b>Total ABKI04/I2025 SPOT</b>										0.00	0	
<b>Total For ABKI04/I2025</b>										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.64000	3.64000	3.64000	164.88504		72,800,000,000.00			20,000,000	10,000,000
<b>Total ABN61 SPOT</b>								72,800,000,000.00			20,000,000	10,000,000
<b>Total For ABN61</b>								72,800,000,000.00			20,000,000	10,000,000
ABN62 On 31/03/2028 Spot Bond			4.52000	4.52000	4.52000	215.41507				0.00	0	10,000,000
<b>Total ABN62 SPOT</b>										0.00	0	10,000,000
<b>Total For ABN62</b>										0.00	0	10,000,000
ABN63 On 07/12/2033 Spot Bond			5.10000	5.10000	5.10000	236.11916				0.00	0	
<b>Total ABN63 SPOT</b>										0.00	0	
<b>Total For ABN63</b>										0.00	0	
ABN67 On 28/02/2023 Spot Bond			9.26000	9.26000	9.26000	103.03850				0.00	0	
<b>Total ABN67 SPOT</b>										0.00	0	
<b>Total For ABN67</b>										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.19000	8.19000	8.19000	108.62860				0.00	0	
<b>Total ABN79 SPOT</b>										0.00	0	
<b>Total For ABN79</b>										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.60500	106.61250	8.60500	106.53809				0.00	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 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			8.60000	110.16192	8.60000	110.08507				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			8.23000	104.40595	8.23000	104.33620				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			8.85500	103.24430	8.85500	103.17019			4,693,150,000,000.00		530,000,000	265,000,000
<b>Total ABS7 SPOT</b>									<b>4,693,150,000,000.00</b>		<b>530,000,000</b>	<b>265,000,000</b>
<b>Total For ABS7</b>									<b>4,693,150,000,000.00</b>		<b>530,000,000</b>	<b>265,000,000</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	16.94889	100.00000	16.83536				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>	
ABSI2 On 07/12/2023 Spot Bond			4.74000	325.80111	4.74000	325.55693			616,200,000,000.00		130,000,000	65,000,000
<b>Total ABSI2 SPOT</b>									<b>616,200,000,000.00</b>		<b>130,000,000</b>	<b>65,000,000</b>
<b>Total For ABSI2</b>									<b>616,200,000,000.00</b>		<b>130,000,000</b>	<b>65,000,000</b>
ABX01 On 10/07/2024 Spot Bond			11.06500	11.06500	11.06500	100.32412				0.00	0	
<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	101.02714				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	101.00665				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	192.45556				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	195.81302				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	100.97209				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI02 On 11/09/2023 Spot Bond					0.00000	101.48664				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	101.63447				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	102.31579				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	101.28632				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	102.55970				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	101.18453				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>	
AGRIA On 28/10/2025 Spot Bond					0.00000	102.59932				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	102.72111				0.00	0	209,700,00
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>209,700,00</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	<b>209,700,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	105.40847				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	104.66044				0.00	0	400,000,00
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
AGT04 On 27/10/2025 Spot Bond					0.00000	104.92967				0.00	0	15,000,00
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,00</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	<b>15,000,00</b>
AGT05 On 16/11/2027 Spot Bond					0.00000	102.00009				0.00	0	
<b>Total AGT05 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 AGT05</b>										<b>0.00</b>	<b>0</b>	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.21101				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.21570				0.00	0	
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	
AH2A3 On 18/07/2026 Spot Bond			8.49000	98.00950	8.49000	97.94198				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.22292				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>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.24698				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.27697				0.00	0	
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</b>	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.19833				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	101.49638				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			9.78500	104.36993	9.78500	104.28868				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	101.56887				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	101.55116				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	101.62419				0.00	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 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	102.35005				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	101.93064				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	101.43238				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	101.55105				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	101.62405				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	102.13453				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.59152				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	101.65969				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	101.58755				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	101.56018				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	101.66054				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.62588			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	102.66655			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	102.18916			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			8.65000	103.62971	8.65000	103.55762		90,014,598,800,000.00	10,406,312,000	1,856,156,000	
<b>Total AIR02 SPOT</b>								<b>10,014,598,800,000.00</b>	<b>10,406,312,000</b>	<b>1,856,156,000</b>	
<b>Total For AIR02</b>								<b>10,014,598,800,000.00</b>	<b>10,406,312,000</b>	<b>1,856,156,000</b>	
AIR04 On 29/05/2024 Spot Bond			10.50000	100.04413	10.50000	99.95933		647,012,100,000.00	61,620,200	30,810,100	
<b>Total AIR04 SPOT</b>								<b>647,012,100,000.00</b>	<b>61,620,200</b>	<b>30,810,100</b>	
<b>Total For AIR04</b>								<b>647,012,100,000.00</b>	<b>61,620,200</b>	<b>30,810,100</b>	
AIR05 On 29/05/2030 Spot Bond			11.66500	93.62579	11.66500	93.53787		0.00	0	0	
<b>Total AIR05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIR05</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.77031		0.00	0	0	
<b>Total AIRF02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIRF02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.83301		0.00	0	0	
<b>Total AIRF03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIRF03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.51737		0.00	0	0	
<b>Total AIRF04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For AIRF04</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			6.70000	193.92011	6.70000	193.74434		536,000,000,000.00	80,000,000	240,000,000	
<b>Total AIRL01 SPOT</b>								<b>536,000,000,000.00</b>	<b>80,000,000</b>	<b>240,000,000</b>	
<b>Total For AIRL01</b>								<b>536,000,000,000.00</b>	<b>80,000,000</b>	<b>240,000,000</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	100.76351		0.00	0	0	
<b>Total APF07 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For APF07</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	100.01722		0.00	0	0	
<b>Total APF09 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	101.05495				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	102.15860				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	101.70919				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			5.45000	250.78973	5.45000	250.58746				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			6.06000	217.49348	6.06000	217.30746				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			5.39000	206.96636	5.39000	206.80044				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 31/01/2038 Spot Bond			5.42000	115.37227	5.42000	115.28004				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	104.80983				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	101.07379				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	100.92376				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	101.68661				0.00	0	
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.57513				0.00	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 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	101.54751				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	101.16933				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	100.75694				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	100.96593				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	101.54884				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			5.08600	5.08600	5.08600	114.10130				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31( On 28/02/2033 Spot Bond			5.59000	5.59000	5.59000	105.12976				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>	
ASN32( On 20/06/2024 Spot Bond					0.00000	101.04806				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>	
ASN32( On 20/06/2024 Spot Bond					0.00000	101.14416				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>	
ASN33( On 09/05/2024 Spot Bond					0.00000	101.85756				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>	
ASN33( On 20/06/2024 Spot Bond					0.00000	100.55007				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 31/01/2038 Spot Bond			5.53000	113.87440	5.53000	113.78239				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>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.97615				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>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.33740				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>	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.08241				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>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.95047				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.95047				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.45909				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	101.20984				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	101.07710				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	101.47813				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	100.58491				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	101.07789				0.00	0	
<b>Total ASN383 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 ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2023 Spot Bond					0.00000	101.07789				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	101.23756				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	100.96770				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.94016				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	101.04278				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	101.29923				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42 On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42 On 20/12/2024 Spot Bond					0.00000	103.72591				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	100.85579				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	100.87217				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	101.15644				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	100.97024				0.00	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 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	100.25439				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	100.25587				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			10.24500	10.24500	10.24500	99.88785				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			10.53000	10.53000	10.53000	105.00371				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	99.93388				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	99.92687				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 17/08/2025 Spot Bond					0.00000	101.53076				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 20/06/2025 Spot Bond					0.00000	101.17840				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 25/08/2025 Spot Bond					0.00000	121.68800				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 28/02/2025 Spot Bond			10.31500	10.31500	10.31500	104.93433				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 01/09/2025 Spot Bond					0.00000	101.48600				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49: On 15/09/2025 Spot Bond					0.00000	101.01958				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.01958				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.93850				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>	
ASN50: On 21/12/2026 Spot Bond			9.88500	98.16872	9.88500	98.09069				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			9.06500	98.03566	9.06500	97.96405				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.61500	96.90751	9.61500	96.83253				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.61500	96.90751	9.61500	96.83253				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			8.19000	101.23831	8.19000	101.17208				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			10.14000	101.21025	10.14000	101.12867				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			10.09000	101.21095	10.09000	101.12977				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			9.59000	100.82283	9.59000	100.74587				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			9.59000	100.82283	9.59000	100.74587				0.00	0	
<b>Total ASN538 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 ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.63608				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	99.90432				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			10.22500	100.15124	10.22500	100.06986				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			10.31500	100.11642	10.31500	100.03436				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			10.17500	100.32115	10.17500	100.24001				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	100.87628				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.01888				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	101.34669				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	108.89803				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	99.60613				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	95.66911				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			10.07000	99.97242	10.07000	99.88977				0.00	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 ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.42560				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>	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.27064				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>	
ASN600 On 24/04/2023 Spot Bond					0.00000	100.08765				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>	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.09476				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>	
ASN601 On 28/02/2031 Spot Bond					0.00000	101.72740				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>	
ASN602 On 31/01/2030 Spot Bond					0.00000	98.97316				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN610 On 31/01/2030 Spot Bond					0.00000	99.89086				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	100.71422				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	94.19951				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	100.95926				0.00	226,000,000	113,000,000
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>226,000,000</b>	<b>113,000,000</b>
<b>Total For ASN614</b>										<b>0.00</b>	<b>226,000,000</b>	<b>113,000,000</b>
ASN617 On 28/02/2024 Spot Bond					0.00000	101.79945				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 11/05/2023 Spot Bond					0.00000	102.14772				0.00	0	
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.92628				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>	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.72549				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.61214				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.03259				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.09990				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.47184				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	99.71995				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	101.25115				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	100.43792				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	100.67809				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	101.54237				0.00	0	
<b>Total ASN665 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 ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.65008				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	101.61024				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	100.75190				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	101.06816				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	101.09888				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	101.72962				0.00	0	
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 22/06/2026 Spot Bond					0.00000	98.59350				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	100.67550				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	99.90511				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	99.89512				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	100.23503				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	99.89482				0.00	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 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	100.99643				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	101.00155				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	101.32010				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	101.89187				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	99.57303				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	101.74120				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.68455				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.34444				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.64819				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.19512				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.39997				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN73: On 31/07/2026 Spot Bond					0.00000	99.89758				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.61630				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>	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.68282				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.97079				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.98105				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 25/11/2024 Spot Bond					0.00000	97.88173				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 31/10/2026 Spot Bond					0.00000	99.90105				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	101.13582				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	101.09097				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			9.31884	9.31884	9.31884	104.83629				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	101.34461				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			9.96000	9.96000	9.96000	100.11736				0.00	0	
<b>Total ASN796 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 ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/07/2027 Spot Bond					0.00000	99.89196				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	99.90161				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	99.90152				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	100.10726				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	100.87930				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	100.57861				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.60308				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	100.41848				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	100.85259				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	102.10754				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	100.43596				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	100.50186				0.00	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 ASN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN825</b>										<b>0.00</b>	<b>0</b>	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.50090				0.00	0	
<b>Total ASN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN826</b>										<b>0.00</b>	<b>0</b>	
ASN826 On 14/04/2027 Spot Bond					0.00000	100.30870				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>	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.27759				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>	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.27759				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>	
ASN833 On 31/01/2025 Spot Bond					0.00000	99.89204				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>	
ASN834 On 20/06/2026 Spot Bond					0.00000	101.02531				0.00	0	
<b>Total ASN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN837</b>										<b>0.00</b>	<b>0</b>	
ASN837 On 21/04/2027 Spot Bond					0.00000	100.09696				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	100.09642				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	100.09642				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	100.09746				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	113.37501				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84 On 26/04/2023 Spot Bond			6.69500	6.69500	6.69500	100.04430				0.00	0	
<b>Total ASN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN845</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 26/04/2023 Spot Bond			6.74500	6.74500	6.74500	100.04460				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>	
ASN84 On 26/04/2023 Spot Bond			6.89500	6.89500	6.89500	100.04549				0.00	0	
<b>Total ASN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN847</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.92060				0.00	0	
<b>Total ASN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN848</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.92099				0.00	0	
<b>Total ASN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN849</b>										<b>0.00</b>	<b>0</b>	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.97088				0.00	0	
<b>Total ASN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN851</b>										<b>0.00</b>	<b>0</b>	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.99154				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	101.61637				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	100.21504				0.00	0	
<b>Total ASN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN857</b>										<b>0.00</b>	<b>0</b>	
ASN86 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN860</b>										<b>0.00</b>	<b>0</b>	
ASN86 On 29/10/2025 Spot Bond					0.00000	99.92691				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	115.31255				0.00	0	
<b>Total ASN862 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 ASN862</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 31/07/2026 Spot Bond					0.00000	106.39625				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	101.23319				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	101.23319				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	101.09376				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	101.11139				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	101.11139				0.00	0	
<b>Total ASN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN868</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.66659				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	100.91433				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	101.10414				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	101.09390				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	99.87860				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	101.28295				0.00	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 ASN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN885</b>										<b>0.00</b>	<b>0</b>	
ASN885 On 18/04/2029 Spot Bond					0.00000	100.22963				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>	
ASN886 On 29/06/2028 Spot Bond					0.00000	100.78499				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>	
ASN887 On 15/09/2028 Spot Bond					0.00000	101.15482				0.00	0	
<b>Total ASN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN888</b>										<b>0.00</b>	<b>0</b>	
ASN888 On 31/01/2024 Spot Bond			10.76500	100.75249	10.76500	100.66657				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>	
ASN889 On 20/06/2027 Spot Bond					0.00000	101.08366				0.00	0	
<b>Total ASN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN902</b>										<b>0.00</b>	<b>0</b>	
ASN902 On 31/01/2030 Spot Bond					0.00000	99.90700				0.00	0	
<b>Total ASN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN903</b>										<b>0.00</b>	<b>0</b>	
ASN903 On 20/06/2026 Spot Bond					0.00000	100.96053				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>	
ASN904 On 31/07/2027 Spot Bond					0.00000	101.64784				0.00	0	
<b>Total ASN913 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN913</b>										<b>0.00</b>	<b>0</b>	
ASN913 On 31/08/2027 Spot Bond					0.00000	101.67930				0.00	0	
<b>Total ASN915 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN915</b>										<b>0.00</b>	<b>0</b>	
ASN915 On 31/07/2027 Spot Bond					0.00000	101.64784				0.00	0	
<b>Total ASN916 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN916</b>										<b>0.00</b>	<b>0</b>	
ASN916 On 31/07/2027 Spot Bond					0.00000	101.61637				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN918 On 31/08/2027 Spot Bond					0.00000	101.63211				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>	
ASN919 On 31/08/2027 Spot Bond					0.00000	101.65571				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>	
ASN920 On 31/08/2027 Spot Bond					0.00000	101.63211				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>	
ASN921 On 31/08/2027 Spot Bond					0.00000	101.65571				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>	
ASN930 On 20/12/2027 Spot Bond					0.00000	101.15849				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>	
ASN932 On 20/12/2027 Spot Bond					0.00000	101.19021				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>	
ASN934 On 20/12/2025 Spot Bond					0.00000	101.05276				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>	
ASN935 On 06/02/2023 Spot Bond					0.00000	99.78803				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>	
ASN936 On 20/12/2027 Spot Bond					0.00000	101.58909				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>	
ASN937 On 20/12/2027 Spot Bond					0.00000	101.12982				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>	
ASN938 On 31/01/2030 Spot Bond					0.00000	99.89764				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>	
ASN940 On 20/12/2027 Spot Bond					0.00000	101.06323				0.00	0	
<b>Total ASN940 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 ASN940</b>										<b>0.00</b>	<b>0</b>	
ASN94 On 20/12/2027 Spot Bond					0.00000	101.02530				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	100.99127				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	101.18100				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	100.96318				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	100.97088				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	101.61637				0.00	0	
<b>Total ASN951 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN951</b>										<b>0.00</b>	<b>0</b>	
ASN95 On 31/07/2027 Spot Bond					0.00000	99.89142				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	101.11446				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	100.99947				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	100.94016				0.00	0	
<b>Total ASN955 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN955</b>										<b>0.00</b>	<b>0</b>	
ASN96 On 30/09/2027 Spot Bond					0.00000	100.63422				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	68.91307				0.00	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 ASN964 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN964</b>										<b>0.00</b>	<b>0</b>	
ASN97 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
<b>Total ASN973 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For ASN973</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
ASN97 On 20/12/2027 Spot Bond					0.00000	100.09925				0.00	0	
<b>Total ASN974 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN974</b>										<b>0.00</b>	<b>0</b>	
ASN97 On 24/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,000,000.00
<b>Total ASN975 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000.00</b>
<b>Total For ASN975</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000.00</b>
BAW29 On 22/02/2023 Spot Bond					0.00000	101.56507				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			6.77500	101.40861	6.77500	101.35294				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	101.13279				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	102.22885				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	100.35117				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	100.72301				0.00	0	100,000.00
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
BAWGL On 22/08/2025 Spot Bond					0.00000	101.58470				0.00	0	500,000.00
<b>Total BAWGL1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000.00</b>
<b>Total For BAWGL1</b>										<b>0.00</b>	<b>0</b>	<b>500,000.00</b>
BAWGL On 22/08/2027 Spot Bond					0.00000	101.82911				0.00	0	850,000.00
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>850,000.00</b>
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>0</b>	<b>850,000.00</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
BAYA72 On 31/03/2026 Spot Bond			11.51500	11.51500	11.51500	105.66999				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	100.07867				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.80551				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	100.92396				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	100.21493				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	100.91459				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.79528				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.90372				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.86197				0.00	400,000,000	200,000,000
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For BAYA88</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.09904				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.89592				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.74790				0.00	0	
<b>Total BAYA91 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 BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA9z On 30/09/2024 Spot Bond					0.00000	100.76351				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>	
BAYA9c On 30/09/2024 Spot Bond					0.00000	100.74737				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>	
BAYA9d On 30/06/2025 Spot Bond					0.00000	101.56681				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>	
BAYA9e On 30/06/2025 Spot Bond					0.00000	100.74106				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>	
BAYA9f On 30/09/2025 Spot Bond					0.00000	99.94890				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>	
BAYA9g On 30/06/2023 Spot Bond					0.00000	100.79641				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>	
BAYA9h On 30/09/2023 Spot Bond					0.00000	100.79551				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>	
BAYA9i On 30/09/2027 Spot Bond					0.00000	100.77321				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>	
BAYB1j On 30/09/2023 Spot Bond					0.00000	100.87598				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB1k On 30/09/2023 Spot Bond					0.00000	101.02949				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>	
BAYB1l On 30/09/2024 Spot Bond					0.00000	100.89241				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>	
BAYB2m On 30/09/2024 Spot Bond					0.00000	100.87632				0.00	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 BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.87012				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>	
BAYB22 On 30/09/2023 Spot Bond					0.00000	100.87598				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>	
BAYB23 On 30/09/2024 Spot Bond					0.00000	100.87632				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>	
BAYB24 On 30/09/2025 Spot Bond					0.00000	100.90850				0.00	0	
<b>Total BAYB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB25</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			8.62000	8.62000	8.62000	100.16434				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>	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.73571				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	100.91774				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	97.65051				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.36563				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	95.55634				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX40 On 16/09/2033 Spot Bond					0.00000	78.37266				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	99.91730				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	100.91083				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	100.56607				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	100.88997				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	100.57254				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	104.72106				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	103.61103				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	101.96007				0.00	0	1,100,000,00
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
BID11 On 15/11/2023 Spot Bond			8.69000	102.67127	8.69000	102.59892				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	101.46329				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	100.25538				0.00	0	
<b>Total BID15 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 BID15</b>										<b>0.00</b>	<b>0</b>	
BID16 On 24/06/2025 Spot Bond					0.00000	100.69262				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	100.70803				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	99.89533				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	100.40152				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	99.74500				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	98.62300				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	73.25600				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	54.88400				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	52.08700				0.00	0	
<b>Total BNPP13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP13</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.58865				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	101.41050				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	101.40827				0.00	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 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	100.49178				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	100.45708				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	99.83801				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	101.52044				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	101.70100				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	101.57396				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	101.57055				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	100.72855				0.00	0	
<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	102.15420				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>	
BYA10: On 30/09/2026 Spot Bond					0.00000	100.75707				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
BYA101 On 30/09/2025 Spot Bond					0.00000	100.74092				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	99.81415				0.00	400,000,000	200,000,000
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
CBL30 On 02/11/2024 Spot Bond					0.00000	101.72880				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	101.41694				0.00	400,000,000	630,000,000
<b>Total CBL31 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>630,000,000</b>
<b>Total For CBL31</b>										<b>0.00</b>	<b>400,000,000</b>	<b>630,000,000</b>
CCT01 On 23/06/2023 Spot Bond			8.11500	102.98781	8.11500	102.92129				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			8.41500	105.58785	8.41500	105.51614				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			8.96500	108.35770	8.96500	108.27898				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			10.00500	10.00500	10.00500	100.60758				0.00	0	692,310
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>692,310</b>
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	<b>692,310</b>
CGR42 On 03/08/2023 Spot Bond					0.00000	99.78421				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.82696				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	101.91628				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	100.11944				0.00	0	
<b>Total CGR50 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 CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.12453				0.00	42,475,600	10,618,90
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>42,475,600</b>	<b>10,618,90</b>
<b>Total For CGR51</b>										<b>0.00</b>	<b>42,475,600</b>	<b>10,618,90</b>
CGR52 On 30/06/2025 Spot Bond					0.00000	100.87199				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	104.36420	4.77000	102.05500				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	101.40400				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	100.98578				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			9.70500	104.71038	9.70500	104.62818				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	109.23189	8.70700	108.15300				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	99.70391				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.39568				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>	
CLN379 On 20/03/2024 Spot Bond			10.60500	103.76254	10.60500	103.67372				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>	
CLN379 On 20/09/2024 Spot Bond			6.50000	112.82706	6.50000	107.63400				0.00	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 CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond					0.00000	103.73200				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			6.34000	156.64031	6.34000	156.50372				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 31/01/2025 Spot Bond			8.45000	150.48132	8.45000	150.32516				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond			9.35000	105.14186	9.35000	105.06226				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.60233				0.00	1,200,000,000	600,000,000
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For CLN497</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
CLN502 On 11/10/2024 Spot Bond					0.00000	100.42956				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.10497				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>	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	101.11826				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/04/2023 Spot Bond				100.00000	0.00000	99.92713				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2024 Spot Bond					0.00000	100.67557				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>	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.15783				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52 On 27/02/2023 Spot Bond					0.00000	101.48855				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>	
CLN52 On 09/03/2023 Spot Bond				100.00000	0.00000	101.15233				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>	
CLN52 On 24/04/2023 Spot Bond					0.00000	100.12813				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>	
CLN52 On 26/04/2023 Spot Bond					0.00000	100.08405				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>	
CLN52 On 21/02/2024 Spot Bond					0.00000	102.18616				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>	
CLN52 On 25/11/2024 Spot Bond					0.00000	101.00511				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>	
CLN53 On 12/03/2023 Spot Bond					0.00000	101.15783				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>	
CLN53 On 20/06/2023 Spot Bond					0.00000	101.01734				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>	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.23036				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>	
CLN53 On 18/07/2025 Spot Bond			9.84500	101.41811	9.84500	101.33738				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	99.94450				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 25/10/2023 Spot Bond					0.00000	100.04783				0.00	0	
<b>Total CLN537 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 CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.28001				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	159.22900				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	101.19464				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			9.31500	106.49403	9.31500	106.41502				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			9.36500	104.74689	9.36500	104.66748				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			9.45500	103.87819	9.45500	103.79870				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			9.50500	9.50500	9.50500	324.76943				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.76818				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>	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.70528				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>	
CLN55 On 24/11/2024 Spot Bond					0.00000	101.51626				0.00	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 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	100.30008				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	129.24600				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	101.82769				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			9.81500	102.84256	9.81500	102.92801				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			9.31500	104.21846	9.31500	104.13986				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	102.07530				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	101.55961				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	101.35704				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	101.35539				0.00	0	
<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	101.75413				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			9.54500	103.19059	9.54500	103.11088				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN572 On 12/11/2025 Spot Bond					0.00000	101.76588				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>	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.76043				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>	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.09524				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>	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.07874				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>	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.22411				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>	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.62185				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>	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.81475				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>	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.10749				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>	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.22611				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>	
CLN585 On 31/05/2024 Spot Bond					0.00000	101.67364				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	103.18332				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	104.48996				0.00	0	
<b>Total CLN587 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 CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.98600				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>	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.82188				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>	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.85402				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>	
CLN591 On 05/12/2026 Spot Bond			4.76000	155.33719	4.76000	124.33035				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>	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.78845				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>	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.84114				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>	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.49885				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>	
CLN596 On 24/11/2024 Spot Bond			8.78500	8.78500	8.78500	102.21630				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>	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.59920				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.10961				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>	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.98600				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>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.98600				0.00	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 CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.69400				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>	
CLN602 On 05/08/2024 Spot Bond			8.37000	8.37000	8.37000	104.68088				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>	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.77296				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>	
CLN604 On 12/08/2024 Spot Bond					0.00000	100.97019				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>	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.76717				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>	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.25588				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>	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.52054				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>	
CLN608 On 30/04/2023 Spot Bond			8.94500	102.40142	8.94500	102.32781				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>	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				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>	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.09289				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>	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.94231				0.00	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
CLN612 On 07/03/2025 Spot Bond					0.00000	101.28447				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	101.61139				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>	
CLN616 On 20/12/2029 Spot Bond					0.00000	98.09200				0.00	840,000,000	420,000,000
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>840,000,000</b>	<b>420,000,000</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>840,000,000</b>	<b>420,000,000</b>
CLN617 On 20/12/2024 Spot Bond					0.00000	102.39186				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>	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.46021				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	99.93080				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	100.33222				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>	
CLN623 On 20/12/2024 Spot Bond					0.00000	98.61900				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
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			7.82000	99.89299	7.82000	99.95716				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	101.71033				0.00	0	
<b>Total CLN626 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 CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.33110				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>	
CLN627 On 31/07/2034 Spot Bond			12.60000	61.21553	12.60000	79.82903				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>	
CLN628 On 20/11/2024 Spot Bond					0.00000	101.75091				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>	
CLN629 On 19/08/2025 Spot Bond			10.01500	103.08643	10.01500	103.00435				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>	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.70485				0.00	40,000,000	20,000,000
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For CLN631</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
CLN631 On 21/11/2024 Spot Bond					0.00000	101.71746				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>	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.52674				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>	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.83562				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>	
CLN634 On 19/08/2025 Spot Bond					0.00000	104.00377				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.49623				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.69937				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.73442				0.00	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 CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.80888				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>	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.23660				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>	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.50170				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>	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.97435				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>	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.06400				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>	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.97541				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>	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.81087				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>	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.44319				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>	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.69937				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.69937				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 22/03/2030 Spot Bond					0.00000	99.37500				0.00	692,000,000	346,000,000
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>692,000,000</b>	<b>346,000,000</b>
<b>Total For CLN655</b>										<b>0.00</b>	<b>692,000,000</b>	<b>346,000,000</b>
CLN65 On 20/06/2025 Spot Bond					0.00000	101.09411				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>	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.76218				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>	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.40594				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>	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.61000				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>	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.02900				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2024 Spot Bond					0.00000	124.48100				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>	
CLN66 On 20/12/2023 Spot Bond					0.00000	150.68400				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>	
CLN66 On 27/02/2023 Spot Bond					0.00000	101.61456				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>	
CLN66 On 02/04/2026 Spot Bond					0.00000	99.71728				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>	
CLN66 On 19/08/2025 Spot Bond					0.00000	101.94023				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>	
CLN66 On 02/05/2023 Spot Bond					0.00000	103.84112				0.00	0	
<b>Total CLN668 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 CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.14319				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>	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.55542				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>	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.82712				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>	
CLN671 On 31/01/2025 Spot Bond			5.45647	159.31373	5.45647	129.36617				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>	
CLN673 On 31/01/2025 Spot Bond			5.45647	159.31373	5.45647	129.36700				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>	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.85449				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>	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.92746				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>	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.93927				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>	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.44295				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.61188				0.00	20,000,000	10,000,000
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For CLN681</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
CLN681 On 07/12/2023 Spot Bond					0.00000	101.22222				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>	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.91345				0.00	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 CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.92946				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>	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.89917				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>	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.03912				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>	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.03891				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>	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.23846				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>	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.74994				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>	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.95446				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>	
CLN692 On 17/05/2025 Spot Bond					0.00000	102.04033				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>	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.46560				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.97115				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	105.12839				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN70( On 28/02/2023 Spot Bond					0.00000	101.35990				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>	
CLN70( On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.74896				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>	
CLN70( On 12/02/2025 Spot Bond					0.00000	102.02175				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>	
CLN70( On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.02116				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>	
CLN70( On 19/08/2025 Spot Bond					0.00000	101.96394				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>	
CLN70( On 11/09/2026 Spot Bond					0.00000	101.74526				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>	
CLN70( On 26/08/2025 Spot Bond					0.00000	100.94014				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>	
CLN71( On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.06952				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	81.31013				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>	
CLN71( On 11/03/2023 Spot Bond					0.00000	101.06446				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>	
CLN71( On 12/02/2023 Spot Bond					0.00000	101.55373				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>	
CLN71( On 21/06/2025 Spot Bond					0.00000	100.94413				0.00	0	
<b>Total CLN714 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 CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.94413				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>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.94413				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>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.11749				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>	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.06429				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>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.12388				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>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.44335				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>	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.31430				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>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.14699				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>	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.89519				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.89519				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	100.89519				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	100.90518				0.00	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 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	100.90518				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	100.90518				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.62149				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.64897				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.28077				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.95423				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.07677				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	93.57030				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>	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.22442				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.48714				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	118.71000				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN74( On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	92.31480				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>	
CLN74( On 19/08/2025 Spot Bond					0.00000	101.68112				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>	
CLN74( On 31/03/2032 Spot Bond					0.00000	100.70329				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>	
CLN74( On 31/01/2030 Spot Bond					0.00000	100.90929				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>	
CLN74( On 31/01/2030 Spot Bond					0.00000	101.05500				0.00	302,000,000	151,000,000
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>302,000,000</b>	<b>151,000,000</b>
<b>Total For CLN744</b>										<b>0.00</b>	<b>302,000,000</b>	<b>151,000,000</b>
CLN74( On 31/01/2030 Spot Bond					0.00000	100.13972				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>	
CLN74( On 28/02/2024 Spot Bond					0.00000	101.66723				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>	
CLN74( On 21/12/2023 Spot Bond					0.00000	100.95440				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>	
CLN74( On 31/01/2030 Spot Bond					0.00000	99.89301				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>	
CLN74( On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN75( On 11/09/2026 Spot Bond					0.00000	101.12663				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>	
CLN75( On 01/10/2026 Spot Bond					0.00000	100.57010				0.00	0	
<b>Total CLN751 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 CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	99.92104				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>	
CLN754 On 31/01/2030 Spot Bond					0.00000	98.30182				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>	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.66026				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>	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.62903				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.06649				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>	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.72469				0.00	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 CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.05710				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>	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.02809				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>	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	99.92104				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>	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.94182				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>	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.39219				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>	
CLN769 On 31/07/2024 Spot Bond					0.00000	106.51539				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>	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	84.62121				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>	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	90.32768				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.62003				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	99.89032				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN775 On 15/09/2028 Spot Bond			7.46100	7.46100	7.46100	98.10502				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>	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.53765				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>	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/08/2026 Spot Bond					0.00000	101.75793				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>	
CLN779 On 31/01/2027 Spot Bond					0.00000	99.90323				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>	
CLN780 On 31/01/2027 Spot Bond					0.00000	99.90269				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>	
CLN781 On 19/08/2025 Spot Bond					0.00000	104.64417				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>	
CLN782 On 31/01/2027 Spot Bond					0.00000	99.89999				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	99.89881				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>	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.66658				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.87430				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 30/09/2026 Spot Bond					0.00000	100.66658				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	100.66658				0.00	0	
<b>Total CLN787 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 CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 31/01/2027 Spot Bond					0.00000	109.77678				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>	
CLN788 On 31/01/2027 Spot Bond					0.00000	109.60945				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>	
CLN789 On 31/01/2025 Spot Bond					0.00000	99.89257				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>	
CLN790 On 31/01/2025 Spot Bond					0.00000	102.32500				0.00	190,000,000	95,000,00
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>190,000,000</b>	<b>95,000,00</b>
<b>Total For CLN791</b>										<b>0.00</b>	<b>190,000,000</b>	<b>95,000,00</b>
CLN791 On 31/01/2025 Spot Bond					0.00000	99.89257				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>	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.79448				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>	
CLN794 On 31/01/2025 Spot Bond					0.00000	99.89257				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>	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.66665				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>	
CLN796 On 31/01/2025 Spot Bond					0.00000	99.89257				0.00	0	
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2024 Spot Bond					0.00000	99.89271				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	99.89177				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>	
CLN800 On 31/01/2026 Spot Bond					0.00000	99.89177				0.00	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 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	101.62417				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	85.37088				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2027 Spot Bond					0.00000	99.90237				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	100.19215				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	99.89137				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	101.63217				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	99.89891				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	100.89930				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			8.62000	100.23404	8.62000	100.16434				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	100.90418				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN811 On 21/07/2025 Spot Bond					0.00000	100.10761				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>	
CLN815 On 31/01/2025 Spot Bond					0.00000	99.89257				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>	
CLN816 On 31/07/2025 Spot Bond					0.00000	99.89278				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>	
CLN817 On 31/01/2027 Spot Bond					0.00000	99.89137				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>	
CLN818 On 31/01/2030 Spot Bond					0.00000	99.90325				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>	
CLN819 On 31/01/2025 Spot Bond					0.00000	99.89257				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>	
CLN820 On 31/07/2025 Spot Bond					0.00000	99.89278				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>	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.66665				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>	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN824 On 31/07/2025 Spot Bond					0.00000	99.89278				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	99.89278				0.00	0	
<b>Total CLN825 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 CLN825</b>										<b>0.00</b>	<b>0</b>	
CLN825 On 31/07/2027 Spot Bond					0.00000	99.89249				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>	
CLN826 On 31/07/2025 Spot Bond					0.00000	99.89278				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>	
CLN827 On 31/08/2024 Spot Bond					0.00000	90.65873				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>	
CLN828 On 31/01/2025 Spot Bond					0.00000	99.89257				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>	
CLN829 On 31/07/2026 Spot Bond					0.00000	106.18254				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>	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.34387				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>	
CLN831 On 31/07/2027 Spot Bond					0.00000	99.89249				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>	
CLN832 On 31/01/2030 Spot Bond			8.96500	8.96500	8.96500	103.43331				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>	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.61624				0.00	0	
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.61637				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	101.61637				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	101.61627				0.00	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 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	100.66665				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	100.96370				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	100.59705				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	96.29100				0.00	208,000,000	104,000,000
<b>Total CLN841 SPOT</b>										<b>0.00</b>	<b>208,000,000</b>	<b>104,000,000</b>
<b>Total For CLN841</b>										<b>0.00</b>	<b>208,000,000</b>	<b>104,000,000</b>
CLN841 On 20/07/2026 Spot Bond					0.00000	95.73100				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	95.57300				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	101.26359				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	100.60436				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	100.61098				0.00	0	
<b>Total CLN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN846</b>										<b>0.00</b>	<b>0</b>	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.66665				0.00	0	
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.66665				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN849 On 31/03/2029 Spot Bond					0.00000	100.66629				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	99.88587				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	100.93665				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	100.97088				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	101.01396				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	101.07854				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	101.09902				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	100.99369				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	103.60916				0.00	0	
<b>Total CLN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN857</b>										<b>0.00</b>	<b>0</b>	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	86.49071				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	99.89278				0.00	0	
<b>Total CLN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN860</b>										<b>0.00</b>	<b>0</b>	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.02217				0.00	0	
<b>Total CLN861 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 CLN861</b>										<b>0.00</b>	<b>0</b>	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.96062				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>	
CLN862 On 09/03/2028 Spot Bond					0.00000	101.23716				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>	
CLN863 On 31/07/2025 Spot Bond					0.00000	111.20683				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>	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	101.62700				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>	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	103.19300				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>	
CLN866 On 31/01/2025 Spot Bond					0.00000	99.88132				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>	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.29899				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>	
CLN868 On 15/07/2029 Spot Bond					0.00000	99.90555				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>	
CLN869 On 31/07/2027 Spot Bond					0.00000	99.90434				0.00	0	
<b>Total CLN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN870</b>										<b>0.00</b>	<b>0</b>	
CLN870 On 31/07/2027 Spot Bond					0.00000	99.90488				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>	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.77588				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>	
CLN872 On 31/08/2025 Spot Bond					0.00000	101.61624				0.00	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 CLN873 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN873</b>										<b>0.00</b>	<b>0</b>	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.98627				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>	
CLN875 On 29/10/2025 Spot Bond					0.00000	99.90110				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>	
CLN876 On 29/10/2025 Spot Bond					0.00000	99.90110				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>	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.06808				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>	
CLN878 On 31/01/2030 Spot Bond					0.00000	99.90562				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>	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.59920				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>	
CLN880 On 02/04/2026 Spot Bond					0.00000	100.59596				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>	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.11735				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>	
CLN882 On 31/01/2030 Spot Bond					0.00000	99.90594				0.00	0	
<b>Total CLN882 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN882</b>										<b>0.00</b>	<b>0</b>	
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	81.88578				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>	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	80.68076				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN885 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	80.68076				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>	
CLN886 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	80.50226				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>	
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	80.65097				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>	
CLN888 On 15/09/2027 Spot Bond			5.63500	5.63500	5.63500	124.48735				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>	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN889</b>										<b>0.00</b>	<b>0</b>	
CLN890 On 20/12/2027 Spot Bond					0.00000	101.07348				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>	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN891 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN891</b>										<b>0.00</b>	<b>0</b>	
CLN892 On 20/12/2027 Spot Bond					0.00000	101.02017				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>	
CLN893 On 31/07/2025 Spot Bond					0.00000	99.89278				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>	
CLN894 On 20/12/2025 Spot Bond					0.00000	100.99332				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	101.61624				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	100.66659				0.00	0	
<b>Total CLN896 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 CLN896</b>										<b>0.00</b>	<b>0</b>	
CLN897 On 02/04/2026 Spot Bond					0.00000	100.57006				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	100.00000				0.00	0	
<b>Total CLN898 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN898</b>										<b>0.00</b>	<b>0</b>	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.76278				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			11.61500	11.61500	11.61500	66.27143				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			10.99000	10.99000	10.99000	105.35454				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	101.45200				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			10.40000	10.40000	10.40000	104.21188				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	101.25153				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	101.13994				0.00	0	
<b>Total CLN905 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN905</b>										<b>0.00</b>	<b>0</b>	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.06631				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>	
CLN907 On 20/12/2027 Spot Bond					0.00000	101.33738				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>	
CLN908 On 20/12/2027 Spot Bond					0.00000	101.51500				0.00	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 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	103.13900				0.00	80,000,000	40,000,000
<b>Total CLN909 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For CLN909</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
CLN909 On 20/06/2024 Spot Bond					0.00000	101.21346				0.00	0	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	101.35182				0.00	0	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>	
CLN911 On 31/01/2026 Spot Bond					0.00000	99.89231				0.00	0	0
<b>Total CLN912 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN912</b>										<b>0.00</b>	<b>0</b>	
CLN912 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total CLN913 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN913</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			10.32000	102.45261	10.32000	102.36876				0.00	0	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			10.60500	103.57286	10.60500	103.48469				0.00	0	15,000,000
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000</b>
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000</b>
COJG0 On 09/06/2024 Spot Bond			11.41000	99.91850	11.41000	99.82717				0.00	0	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			9.78500	102.81848	9.78500	102.73722				0.00	0	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			12.37500	95.16808	12.37500	95.07394		990,000,000,000.00		80,000,000	40,000,000	40,000,000
<b>Total COT02 SPOT</b>								<b>990,000,000,000.00</b>		<b>80,000,000</b>	<b>40,000,000</b>	<b>40,000,000</b>
<b>Total For COT02</b>								<b>990,000,000,000.00</b>		<b>80,000,000</b>	<b>40,000,000</b>	<b>40,000,000</b>
COT03 On 05/06/2028 Spot Bond			10.96500	95.45978	10.96500	95.37582				0.00	0	0
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY02 On 21/11/2024 Spot Bond					0.00000	102.48300				0.00	1,000,000,000	500,000,000
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
DSY03 On 21/11/2024 Spot Bond			9.71500	9.71500	9.71500	103.12000				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	102.36149				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	101.70178				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	102.31730				0.00	0	350,000,000
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>0</b>	<b>350,000,000</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	101.51450				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	100.73186				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	100.68054				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	100.98752				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	101.00647				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			7.45000	104.40333	7.45000	104.33980				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>	
DV23/R On 27/02/2023 Spot Bond			100.00000	97.51908	100.00000	96.78030				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	97.51908	100.00000	96.78030				0.00	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 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			9.87000	104.15811	9.87000	104.07634				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	104.33402	9.69000	104.25357				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.33402	9.69000	104.25357				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			9.91500	98.30384	9.91500	98.22631				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			11.06500	100.33958	11.06500	100.25152				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	104.51694	10.10000	104.43302				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.51694	10.10000	104.43302				0.00	0	
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.66695				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	100.67774				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	100.74024				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	100.63451				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>	
DVFB24 On 15/12/2024 Spot Bond					0.00000	102.60536				0.00	320,000,000	4,260,000,000
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>4,260,000,000</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>320,000,000</b>	<b>4,260,000,000</b>
DVFB25 On 31/05/2024 Spot Bond					0.00000	101.44754				0.00	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 DVFB25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>									<b>0.00</b>	<b>0</b>	
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.68850			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>	
DVFB27 On 31/01/2023 Spot Bond					0.00000	99.91144			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>	
DVFB28 On 31/01/2025 Spot Bond					0.00000	99.81855			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>	
DVFB29 On 31/01/2027 Spot Bond					0.00000	99.90820			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>	
DVFB30 On 21/08/2023 Spot Bond					0.00000	102.26038			0.00	1,360,000,000	670,000,000
<b>Total DVFB30 SPOT</b>									<b>0.00</b>	<b>1,360,000,000</b>	<b>670,000,000</b>
<b>Total For DVFB30</b>									<b>0.00</b>	<b>1,360,000,000</b>	<b>670,000,000</b>
DVFB31 On 21/08/2025 Spot Bond					0.00000	103.95186			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>	
DVFC26 On 15/12/2026 Spot Bond					0.00000	104.37421			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>	
DVFC28 On 15/12/2028 Spot Bond					0.00000	101.19376			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			9.26000	104.49029	9.26000	104.41194			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			5.71000	117.56307	5.71000	117.46551			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			5.52000	101.60269	5.52000	101.52066		276,000,000,000,000.00	50,000,000,000	500,000,000,000	
<b>Total EL037 SPOT</b>								<b>6,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>500,000,000,000</b>	
<b>Total For EL037</b>								<b>6,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>500,000,000,000</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
EL037/I On 31/01/2037 Spot Bond			2.25000	148.55355	2.25000	148.47245				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			4.83000	156.15761	4.83000	156.03911				0.00	0	168,000,00
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>168,000,00</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>168,000,00</b>
EL29 On 19/11/2029 Spot Bond			4.74500	141.44756	4.74500	141.34120				0.00	0	159,000,00
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>159,000,00</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>159,000,00</b>
EL30 On 29/07/2030 Spot Bond			4.75000	135.79420	4.75000	135.69261				0.00	0	158,000,00
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>158,000,00</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>158,000,00</b>
EL31 On 02/06/2031 Spot Bond			5.53000	119.31645	5.53000	119.21947				0.00	0	102,000,00
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>102,000,00</b>
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	<b>102,000,00</b>
EL36 On 31/01/2036 Spot Bond			5.39000	105.34865	5.39000	105.26468				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	148.55355	2.25000	148.47245				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	177.96118				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	175.07611				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	163.90678				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	136.25129				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	135.31255				0.00	0	
<b>Total ELN007 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 ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 28/07/2025 Spot Bond					0.00000	131.85093				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	122.57988				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	118.01628				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	119.89387				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	99.30441				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	109.11331				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	106.41688				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	109.42849				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	105.99660				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	107.71138				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			10.02500	102.41358	10.02500	102.33059				0.00	0	
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	
EMM04 On 16/05/2028 Spot Bond			12.06500	12.06500	12.06500	95.30788				0.00	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 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			12.11500	12.11500	12.11500	99.35172				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			10.11500	10.11500	10.11500	101.09734			809,200,000,000.00		80,000,000	40,000,00
<b>Total EMM06 SPOT</b>									<b>809,200,000,000.00</b>		<b>80,000,000</b>	<b>40,000,00</b>
<b>Total For EMM06</b>									<b>809,200,000,000.00</b>		<b>80,000,000</b>	<b>40,000,00</b>
EMM07 On 10/07/2027 Spot Bond			10.11500	10.11500	10.11500	101.30634			910,350,000,000.00		90,000,000	45,000,00
<b>Total EMM07 SPOT</b>									<b>910,350,000,000.00</b>		<b>90,000,000</b>	<b>45,000,00</b>
<b>Total For EMM07</b>									<b>910,350,000,000.00</b>		<b>90,000,000</b>	<b>45,000,00</b>
EMM07 On 17/07/2032 Spot Bond			12.12500	12.12500	12.12500	97.53422			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			11.23500	11.23500	11.23500	99.50230			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			14.62500	14.62500	14.62500	92.31791			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	101.54222			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	101.22912			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	101.29185			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	101.42718			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	102.33480			0.00		0	
<b>Total EPF022 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For EPF022</b>									<b>0.00</b>		<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF023 On 07/09/2026 Spot Bond					0.00000	101.27741				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>	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.51303				0.00	0	
<b>Total EPF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF024</b>										<b>0.00</b>	<b>0</b>	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.12654				0.00	0	
<b>Total EPF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF025</b>										<b>0.00</b>	<b>0</b>	
EPF026 On 10/11/2025 Spot Bond					0.00000	101.73814				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>	
EPFC51 On 14/03/2023 Spot Bond					0.00000	101.03771				0.00	0	
<b>Total EPFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC51</b>										<b>0.00</b>	<b>0</b>	
EPFC52 On 10/11/2023 Spot Bond					0.00000	101.65302				0.00	0	
<b>Total EPFC52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC52</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.81032				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.78048				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.86838				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>	
EQT006 On 30/10/2023 Spot Bond					0.00000	99.92890				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.87501				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.43058				0.00	0	
<b>Total EQT008 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 EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT01 On 12/11/2024 Spot Bond					0.00000	101.80144				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	101.58584				0.00	10,000,000	5,000,00
<b>Total EQT011 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>5,000,00</b>
<b>Total For EQT011</b>										<b>0.00</b>	<b>10,000,000</b>	<b>5,000,00</b>
EQT01 On 11/11/2025 Spot Bond					0.00000	101.66580				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	101.69313				0.00	1,900,000,000	1,800,000,00
<b>Total EQT013 SPOT</b>										<b>0.00</b>	<b>1,900,000,000</b>	<b>1,800,000,00</b>
<b>Total For EQT013</b>										<b>0.00</b>	<b>1,900,000,000</b>	<b>1,800,000,00</b>
ERS3B On 17/05/2025 Spot Bond					0.00000	101.63419				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	101.69243				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	101.66321				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	101.72147				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	101.66349				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	101.63671				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	101.65371				0.00	0	
<b>Total ERSA30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA30</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			7.77000	99.89367	7.77000	99.95745				0.00	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 ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	99.86320	10.00000	99.94524				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			9.03500	99.36377	9.03500	99.29143			728,645,645,000.00		80,647,000	506,354,284,70
<b>Total ES26 SPOT</b>									<b>728,645,645,000.00</b>		<b>80,647,000</b>	<b>506,354,284,70</b>
<b>Total For ES26</b>									<b>728,645,645,000.00</b>		<b>80,647,000</b>	<b>506,354,284,70</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	102.57091	7.85000	102.50583				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			11.73000	77.50271	11.83000	76.94094			223,831,966,743,000.00		19,082,009,100	15,487,197,90
<b>Total ES33 SPOT</b>									<b>223,831,966,743,000.00</b>		<b>19,082,009,100</b>	<b>15,487,197,90</b>
<b>Total For ES33</b>									<b>223,831,966,743,000.00</b>		<b>19,082,009,100</b>	<b>15,487,197,90</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	102.82566	7.50000	102.76293				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			12.13000	75.41530	12.25500	74.62997			559,661,218,000.00		46,138,600	8,314,407,20
<b>Total ES42 SPOT</b>									<b>559,661,218,000.00</b>		<b>46,138,600</b>	<b>8,314,407,20</b>
<b>Total For ES42</b>									<b>559,661,218,000.00</b>		<b>46,138,600</b>	<b>8,314,407,20</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.24308	8.50000	102.17296				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			11.11500	11.11500	11.11500	100.86996				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			13.90000	13.90000	13.90000	94.90642				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	102.07918				0.00	800,000,000	400,000,00
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.67655				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.92890				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	100.95124				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	101.51439				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	99.90034				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	99.45458				0.00	226,000,000	113,000,000
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>226,000,000</b>	<b>113,000,000</b>
<b>Total For FIFG02</b>										<b>0.00</b>	<b>226,000,000</b>	<b>113,000,000</b>
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.49328				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	101.56530				0.00	188,000,000	94,000,000
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>188,000,000</b>	<b>94,000,000</b>
<b>Total For FIFG04</b>										<b>0.00</b>	<b>188,000,000</b>	<b>94,000,000</b>
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.58331				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	104.33842				0.00	0	330,000,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	104.67366				0.00	30,000,000	30,000,000
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>30,000,000</b>	<b>30,000,000</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>30,000,000</b>	<b>30,000,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	102.30260				0.00	0	
<b>Total FRB26 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 FRB26</b>									<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			8.69500	105.85539	8.69500	105.78117			0.00	0	10,000,00
<b>Total FRB27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For FRB27</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
FRB28 On 02/12/2025 Spot Bond					0.00000	105.53892			0.00	20,000,000	20,000,00
<b>Total FRB28 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>20,000,00</b>
<b>Total For FRB28</b>									<b>0.00</b>	<b>20,000,000</b>	<b>20,000,00</b>
FRB29 On 19/04/2026 Spot Bond					0.00000	101.86908			0.00	0	500,000,00
<b>Total FRB29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For FRB29</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
FRB30 On 19/04/2026 Spot Bond			8.61500	101.01754	8.61500	100.94734			0.00	0	25,000,00
<b>Total FRB30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
<b>Total For FRB30</b>									<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
FRB31 On 24/11/2026 Spot Bond					0.00000	102.17687			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	100.75827			0.00	10,000,000	590,000,00
<b>Total FRB32 SPOT</b>									<b>0.00</b>	<b>10,000,000</b>	<b>590,000,00</b>
<b>Total For FRB32</b>									<b>0.00</b>	<b>10,000,000</b>	<b>590,000,00</b>
FRB33 On 29/09/2029 Spot Bond					0.00000	100.77033			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	101.82125			0.00	50,000,000	50,000,00
<b>Total FRB34 SPOT</b>									<b>0.00</b>	<b>50,000,000</b>	<b>50,000,00</b>
<b>Total For FRB34</b>									<b>0.00</b>	<b>50,000,000</b>	<b>50,000,00</b>
FRBI23 On 07/12/2023 Spot Bond			4.71000	325.88118	4.71000	325.63771		706,500,000,000.00		150,000,000	75,000,00
<b>Total FRBI23 SPOT</b>								<b>706,500,000,000.00</b>		<b>150,000,000</b>	<b>75,000,00</b>
<b>Total For FRBI23</b>								<b>706,500,000,000.00</b>		<b>150,000,000</b>	<b>75,000,00</b>
FRBI25 On 31/01/2025 Spot Bond			3.66500	3.66500	3.66500	164.80487			0.00	0	60,000,00
<b>Total FRBI25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For FRBI25</b>									<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
FRBI28 On 31/03/2028 Spot Bond			4.44000	216.38476	4.44000	216.22781		355,200,000,000.00		80,000,000	115,000,00
<b>Total FRBI28 SPOT</b>								<b>355,200,000,000.00</b>		<b>80,000,000</b>	<b>115,000,00</b>
<b>Total For FRBI28</b>								<b>355,200,000,000.00</b>		<b>80,000,000</b>	<b>115,000,00</b>
FRBI29 On 31/03/2029 Spot Bond			5.03100	5.03100	5.03100	114.45550			0.00	0	60,000,00

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 FRBI29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For FRBI29</b>									<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
FRBI33 On 07/12/2033 Spot Bond			5.41500	5.41500	5.41500	229.73975		2,333,865,000,000.00		431,000,000	225,500,00
<b>Total FRBI33 SPOT</b>								<b>2,333,865,000,000.00</b>		<b>431,000,000</b>	<b>225,500,00</b>
<b>Total For FRBI33</b>								<b>2,333,865,000,000.00</b>		<b>431,000,000</b>	<b>225,500,00</b>
FRBI46 On 31/03/2046 Spot Bond			5.52000	98.93887	5.52000	98.85852		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			5.50000	98.12171	5.50000	98.04194		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>	
FRBZ0 On 28/10/2024 Spot Bond			8.54000	8.54000	8.54000	86.55536		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>	
FRBZ0 On 10/12/2024 Spot Bond			8.54000	8.54000	8.54000	85.72840		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>	
FRC16 On 31/01/2025 Spot Bond			4.94000	4.94000	4.94000	160.78071		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>	
FRC17 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>	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037		0.00		0	
<b>Total FRC181 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FRC181</b>								<b>0.00</b>		<b>0</b>	
FRC25 On 17/07/2027 Spot Bond					0.00000	101.52327		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>	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.64610		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>	
FRC27 On 30/01/2023 Spot Bond					0.00000	99.93003		0.00		0	
<b>Total FRC271 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FRC271</b>								<b>0.00</b>		<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond			10.43400	10.43400	10.43400	99.91432				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	101.03266				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			6.49000	6.49000	6.49000	124.63842				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	102.17443				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			6.32000	6.32000	6.32000	122.35880				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	101.71346				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	101.73365				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	101.36536				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	100.36770				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	103.27060				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	101.64803				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	102.46494				0.00	0	
<b>Total FRC305 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 FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.43617				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	102.39038				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	100.93506				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	101.02022				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	101.08387				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	101.29372				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	101.13907				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	99.90134				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	101.01201				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	101.08359				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	101.18502				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>	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.02718				0.00	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 FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.57329				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>	
FRC325 On 06/11/2023 Spot Bond					0.00000	101.78842				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>	
FRC329 On 31/05/2024 Spot Bond					0.00000	101.80217				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>	
FRC335 On 25/04/2023 Spot Bond					0.00000	100.46904				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>	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.42044				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>	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.69774				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>	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.21485				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>	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.93428				0.00	0	400,000,00
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
FRC343 On 20/12/2025 Spot Bond					0.00000	101.13670				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.28311				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.05494				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC349 On 31/07/2023 Spot Bond					0.00000	99.92156				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>	
FRC350 On 31/07/2023 Spot Bond					0.00000	99.95735				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>	
FRC351 On 31/08/2023 Spot Bond					0.00000	101.53785				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>	
FRC352 On 02/05/2023 Spot Bond					0.00000	102.40679				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>	
FRC353 On 31/07/2023 Spot Bond					0.00000	100.02305				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>	
FRC354 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>	
FRC355 On 31/07/2023 Spot Bond					0.00000	99.94967				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>	
FRC356 On 31/01/2024 Spot Bond					0.00000	99.94485				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>	
FRC357 On 31/01/2024 Spot Bond					0.00000	99.94301				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC360 On 31/01/2024 Spot Bond					0.00000	99.98466				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC361 On 31/01/2024 Spot Bond					0.00000	99.89994				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 31/03/2023 Spot Bond					0.00000	100.68693				0.00	0	
<b>Total FRC362 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 FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 01/08/2026 Spot Bond					0.00000	101.99109				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	102.07020				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	102.40557				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	95.46137				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	101.61026				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	94.24881				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	94.40308				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	100.05229				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	100.05213				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	95.82237				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	100.12852				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.57651				0.00	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 FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC376 On 20/06/2026 Spot Bond					0.00000	92.42224				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>	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.95750				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>	
FRC378 On 23/09/2023 Spot Bond					0.00000	101.01502				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>	
FRC379 On 20/12/2026 Spot Bond					0.00000	101.03749				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>	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.57674				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>	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.57674				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>	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.55497				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>	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.55497				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>	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.52498				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>	
FRC388 On 30/04/2027 Spot Bond					0.00000	99.89284				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>	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.05360				0.00	0	
<b>Total FRC390 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC390</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
FRC39: On 25/04/2023 Spot Bond					0.00000	100.34840				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	101.95721				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	100.84025				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	99.89280				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	100.09871				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			13.88500	13.88500	13.88500	99.69326				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	100.10392				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	100.11013				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	100.22636				0.00	226,000,000	113,000,000
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>226,000,000</b>	<b>113,000,000</b>
<b>Total For FRC400</b>										<b>0.00</b>	<b>226,000,000</b>	<b>113,000,000</b>
FRC40: On 19/01/2027 Spot Bond			10.33000	10.33000	10.33000	100.76978				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	101.30867				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	102.19202				0.00	264,000,000	132,000,000
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>264,000,000</b>	<b>132,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRC403</b>									<b>0.00</b>	<b>264,000,000</b>	<b>132,000,000</b>
FRC403 On 19/05/2026 Spot Bond			12.58500	12.58500	12.58500	103.41390			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			10.32500	10.32500	10.32500	102.71640		413,000,000,000.00	0.00	40,000,000	20,000,000
<b>Total FRC405 SPOT</b>								<b>413,000,000,000.00</b>	<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For FRC405</b>								<b>413,000,000,000.00</b>	<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
FRC405 On 06/07/2027 Spot Bond					0.00000	100.61375			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	100.38692			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	101.10011			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			10.77500	10.77500	10.77500	104.69540			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	99.89284			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	99.88546			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	101.75727			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	99.88133			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	101.75332			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>	
FRC414 On 31/05/2025 Spot Bond					0.00000	101.69542			0.00	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 FRC415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC415</b>										<b>0.00</b>	<b>0</b>	
FRC415 On 20/06/2027 Spot Bond					0.00000	102.60873				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>	
FRC416 On 30/04/2025 Spot Bond					0.00000	99.88547				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>	
FRC417 On 31/05/2027 Spot Bond					0.00000	101.75106				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>	
FRC418 On 30/04/2029 Spot Bond					0.00000	99.88215				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>	
FRC419 On 30/04/2026 Spot Bond					0.00000	99.89284				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>	
FRC420 On 27/09/2028 Spot Bond					0.00000	100.93665				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>	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.95277				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>	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.95277				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>	
FRC423 On 31/08/2025 Spot Bond					0.00000	101.64823				0.00	0	
<b>Total FRC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC424</b>										<b>0.00</b>	<b>0</b>	
FRC424 On 31/07/2025 Spot Bond					0.00000	99.89273				0.00	0	
<b>Total FRC425 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC425</b>										<b>0.00</b>	<b>0</b>	
FRC425 On 30/09/2027 Spot Bond					0.00000	100.77715				0.00	0	
<b>Total FRC426 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC426</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC427 On 30/09/2026 Spot Bond					0.00000	100.81479				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>	
FRC428 On 21/06/2027 Spot Bond					0.00000	101.03818				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>	
FRC429 On 31/10/2027 Spot Bond					0.00000	99.89290				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>	
FRC430 On 31/10/2026 Spot Bond					0.00000	99.88574				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>	
FRC431 On 31/08/2027 Spot Bond					0.00000	101.61644				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>	
FRC432 On 31/10/2026 Spot Bond					0.00000	99.89277				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>	
FRC433 On 31/08/2027 Spot Bond					0.00000	101.61644				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>	
FRC434 On 31/08/2027 Spot Bond					0.00000	101.69512				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>	
FRC435 On 20/11/2026 Spot Bond					0.00000	101.51209				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>	
FRC436 On 21/06/2027 Spot Bond					0.00000	101.05804				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>	
FRC437 On 31/01/2030 Spot Bond			9.21500	9.21500	9.21500	103.88280				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>	
FRC438 On 31/08/2027 Spot Bond					0.00000	101.19521				0.00	0	
<b>Total FRC438 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 FRC438</b>										<b>0.00</b>	<b>0</b>	
FRC438 On 31/08/2027 Spot Bond					0.00000	101.20946				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	99.88474				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	101.63218				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	101.63218				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	101.09397				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	100.99652				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	99.92608				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	101.61644				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	101.23456				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	101.07346				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	101.08381				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>	
FRC450 On 20/12/2030 Spot Bond					0.00000	101.01783				0.00	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 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			5.08500	109.95198	5.08500	109.86628			2,354,355,000,000.00	463,000,000	231,500,000
<b>Total FRI33 SPOT</b>									<b>2,354,355,000,000.00</b>	<b>463,000,000</b>	<b>231,500,000</b>
<b>Total For FRI33</b>									<b>2,354,355,000,000.00</b>	<b>463,000,000</b>	<b>231,500,000</b>
FRI38 On 31/01/2038 Spot Bond			5.27000	117.45256	5.27000	117.36007			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	100.29770			0.00	0	2,700,000,000
<b>Total FRJ23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,700,000,000</b>
<b>Total For FRJ23</b>									<b>0.00</b>	<b>0</b>	<b>2,700,000,000</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.03956			0.00	500,000,000	250,000,000
<b>Total FRJ24 SPOT</b>									<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For FRJ24</b>									<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.95999			0.00	0	2,000,000,000
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.75020			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	102.13641			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	100.16152			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	100.79203			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	102.28391			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	100.11713			0.00	0	
<b>Total FRJ29S SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29S</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
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.86433				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			4.83800	4.83800	4.83800	105.74820				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			5.24000	5.24000	5.24000	117.78138				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	99.87119				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			5.38000	115.92273	5.38000	115.83042				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			5.43000	229.62596	5.43000	229.44112				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			5.70000	111.60463	5.70000	111.51294				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 07/12/2033 Spot Bond			5.43000	5.43000	5.43000	229.44112				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	161.21326	4.84000	161.09183				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			3.70500	114.34008	3.70500	114.26430				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			5.32000	116.75424	5.32000	116.66184				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			5.55000	227.25384	5.55000	227.06873				0.00	0	
<b>Total FRS120 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 FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			5.60000	226.27410	5.60000	226.08888				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/01/2025 Spot Bond			4.02000	163.78445	4.02000	163.67177				0.00	0	250,000,00
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
FRS12 On 07/12/2033 Spot Bond			5.63000	225.68869	5.63000	225.50340				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/01/2038 Spot Bond			5.52000	114.00963	5.52000	113.91759				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/03/2028 Spot Bond			4.88000	211.96233	4.88000	211.80107				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/01/2038 Spot Bond			6.27000	104.37728	6.27000	104.28682				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/03/2028 Spot Bond			5.09000	209.88846	5.09000	209.72527				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/03/2028 Spot Bond			5.15000	209.30024	5.15000	209.13649				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 07/12/2033 Spot Bond			6.14000	216.00842	6.14000	215.82228				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			6.22000	104.98844	6.22000	104.89787				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			5.52000	5.52000	5.52000	113.91759				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>	
FRS13 On 31/01/2038 Spot Bond			5.60000	112.93323	5.60000	112.84134				0.00	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 FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			4.96000	211.16949	4.96000	211.00752				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.91000	220.31117	5.91000	220.12537				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			5.09000	209.88846	5.09000	209.72527				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			5.09000	209.88846	5.09000	209.72527				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			4.49100	215.86675	4.49100	215.70929				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			4.79000	161.36857	4.79000	161.24766				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/03/2028 Spot Bond			5.44000	206.48392	5.44000	206.31757				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			5.48000	206.09891	5.48000	205.93220				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			4.76000	161.46185	4.76000	161.34125				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/03/2028 Spot Bond			4.95500	211.21895	4.95500	211.05700				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			5.49000	5.49000	5.49000	205.83598				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</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
FRS172 On 16/10/2024 Spot Bond					0.00000	100.27739				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>	
FRS176 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>	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.05159				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.78725				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>	
FRS184 On 16/11/2023 Spot Bond					0.00000	176.16490				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>	
FRS186 On 23/01/2024 Spot Bond					0.00000	147.14948				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>	
FRS187 On 23/01/2024 Spot Bond					0.00000	190.92123				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>	
FRS194 On 19/06/2026 Spot Bond					0.00000	213.19277				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>	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.71758				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>	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.88371				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.71545				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>	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.49683				0.00	0	
<b>Total FRS201 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 FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.27310				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	101.55913				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	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
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	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.87851				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	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.93428				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	105.35167				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>	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	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 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	101.76566				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	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 31/03/2032 Spot Bond					0.00000	130.99808				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	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 13/10/2023 Spot Bond					0.00000	107.02705				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	106.14056				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	75.22076				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	101.69945				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</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
FRS24 <sub>4</sub> On 29/12/2025 Spot Bond					0.00000	112.24053				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS24 <sub>6</sub> On 19/01/2024 Spot Bond					0.00000	100.27479				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 <sub>8</sub> On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25 <sub>3</sub> On 22/02/2024 Spot Bond					0.00000	99.59361				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 <sub>5</sub> On 02/03/2024 Spot Bond					0.00000	101.31476				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 <sub>7</sub> On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS25 <sub>8</sub> On 23/01/2024 Spot Bond					0.00000	115.37440				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 <sub>0</sub> On 25/03/2024 Spot Bond					0.00000	100.99428				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 <sub>1</sub> On 28/02/2031 Spot Bond					0.00000	101.68325				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 <sub>2</sub> On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26 <sub>6</sub> On 31/03/2032 Spot Bond					0.00000	100.76800				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 <sub>7</sub> On 22/06/2026 Spot Bond					0.00000	117.67888				0.00	0	
<b>Total FRS267 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 FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.77184				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	100.76876				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>	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS275 On 30/09/2024 Spot Bond					0.00000	100.89974				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>	
FRS276 On 21/09/2024 Spot Bond					0.00000	101.16176				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	103.09042				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 30/09/2024 Spot Bond					0.00000	100.79973				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			10.00000	10.00000	10.00000	101.22283				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			10.00000	10.00000	10.00000	101.22283				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	100.04711				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>	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.58729				0.00	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 FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 31/01/2030 Spot Bond			11.14400	11.14400	11.14400	91.61049				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS289 On 12/02/2024 Spot Bond					0.00000	95.19159				0.00	0	
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	
FRS291 On 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>	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS295 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS295</b>										<b>0.00</b>	<b>0</b>	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS296</b>										<b>0.00</b>	<b>0</b>	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS297</b>										<b>0.00</b>	<b>0</b>	
FRS297 On 09/05/2025 Spot Bond					0.00000	105.48213				0.00	0	
<b>Total FRS298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS298</b>										<b>0.00</b>	<b>0</b>	
FRS298 On 12/05/2023 Spot Bond					0.00000	106.59568				0.00	0	
<b>Total FRS299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS299</b>										<b>0.00</b>	<b>0</b>	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.67292				0.00	0	
<b>Total FRS301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS301</b>										<b>0.00</b>	<b>0</b>	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS302</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS303</b>										<b>0.00</b>	<b>0</b>	
FRS304 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS304 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS304</b>										<b>0.00</b>	<b>0</b>	
FRS305 On 06/07/2023 Spot Bond					0.00000	100.52358				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>	
FRS306 On 30/04/2026 Spot Bond					0.00000	99.89284				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>	
FRS307 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS307 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS307</b>										<b>0.00</b>	<b>0</b>	
FRS308 On 31/07/2023 Spot Bond					0.00000	99.22796				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>	
FRS309 On 13/07/2027 Spot Bond					0.00000	108.10226				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>	
FRS310 On 21/09/2023 Spot Bond			9.11500	9.11500	9.11500	104.62603				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>	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.00932				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>	
FRS312 On 28/09/2025 Spot Bond					0.00000	105.73519				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>	
FRS313 On 27/04/2024 Spot Bond					0.00000	99.99992				0.00	0	
<b>Total FRS313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS313</b>										<b>0.00</b>	<b>0</b>	
FRS314 On 03/06/2024 Spot Bond					0.00000	101.09327				0.00	0	
<b>Total FRS314 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 FRS314</b>									<b>0.00</b>	<b>0</b>	
FRS31 On 19/01/2024 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total FRS315 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS315</b>									<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			4.35000	4.35000	4.35000	326.60963			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			3.73000	328.51380	3.73000	328.29435			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			4.09000	4.09000	4.09000	327.31444			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	101.90354			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			5.22000	107.75992	5.22000	107.67474			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			4.92000	67.07992	4.92000	113.05476			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	164.02182			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	163.13265			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			5.15000	5.15000	5.15000	324.45611			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			7.70000	7.70000	7.70000	103.17848		77,000,000,000.00		10,000,000	10,000,000
<b>Total FRX23 SPOT</b>								<b>77,000,000,000.00</b>		<b>10,000,000</b>	<b>10,000,000</b>
<b>Total For FRX23</b>								<b>77,000,000,000.00</b>		<b>10,000,000</b>	<b>10,000,000</b>
FRX24 On 10/12/2024 Spot Bond			8.15500	105.88035	8.15500	105.81063		0.00		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 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			8.33500	103.22800	8.33500	103.15816				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			8.66500	105.71191	8.66500	105.63802			305,505,371,000.00		35,257,400	64,291,500
<b>Total FRX26 SPOT</b>									<b>305,505,371,000.00</b>		<b>35,257,400</b>	<b>64,291,500</b>
<b>Total For FRX26</b>									<b>305,505,371,000.00</b>		<b>35,257,400</b>	<b>64,291,500</b>
FRX27 On 07/03/2027 Spot Bond			8.61500	109.40877	8.61500	109.33233			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			9.39500	103.16409	9.39500	103.08563			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			9.89000	99.27861	9.89000	99.20051			445,050,000,000.00		45,000,000	35,000,000
<b>Total FRX30 SPOT</b>									<b>445,050,000,000.00</b>		<b>45,000,000</b>	<b>35,000,000</b>
<b>Total For FRX30</b>									<b>445,050,000,000.00</b>		<b>45,000,000</b>	<b>35,000,000</b>
FRX31 On 21/02/2031 Spot Bond			10.28000	99.96420	10.28000	99.88254			3,711,080,000,000.00		361,000,000	193,000,000
<b>Total FRX31 SPOT</b>									<b>3,711,080,000,000.00</b>		<b>361,000,000</b>	<b>193,000,000</b>
<b>Total For FRX31</b>									<b>3,711,080,000,000.00</b>		<b>361,000,000</b>	<b>193,000,000</b>
FRX32 On 31/03/2032 Spot Bond			10.22500	105.22520	10.22500	105.13876			306,750,000,000.00		30,000,000	30,000,000
<b>Total FRX32 SPOT</b>									<b>306,750,000,000.00</b>		<b>30,000,000</b>	<b>30,000,000</b>
<b>Total For FRX32</b>									<b>306,750,000,000.00</b>		<b>30,000,000</b>	<b>30,000,000</b>
FRX45 On 14/04/2045 Spot Bond			11.71500	73.16633	11.71500	73.09771			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	101.53451			0.00		0	
<b>Total FS6A3 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FS6A3</b>									<b>0.00</b>		<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.44000			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	101.39429			0.00		0	
<b>Total FS7A2 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FS7A2</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
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.42534			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	101.43447			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>	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.15774			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>	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.16055			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	101.26899			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	101.77029			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	101.49586			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	101.55069			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	101.92730			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			4.63100	117.27003	4.63100	117.18318			1,750,518,000,000.00	378,000,000	189,000,000
<b>Total GRL35 SPOT</b>									<b>1,750,518,000,000.00</b>	<b>378,000,000</b>	<b>189,000,000</b>
<b>Total For GRL35</b>									<b>1,750,518,000,000.00</b>	<b>378,000,000</b>	<b>189,000,000</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	102.29049			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			8.82900	103.79318	8.82900	103.71931			2,472,120,000,000.00	280,000,000	70,000,000
<b>Total GRT17 SPOT</b>									<b>2,472,120,000,000.00</b>	<b>280,000,000</b>	<b>70,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GRT17</b>										2,472,120,000.00	280,000,000	70,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	100.74581				0.00	0	130,000,000
<b>Total GRT20 SPOT</b>										0.00	0	130,000,000
<b>Total For GRT20</b>										0.00	0	130,000,000
GRT21 On 03/04/2024 Spot Bond			7.12500	106.11593	7.12500	106.05471				0.00	0	
<b>Total GRT21 SPOT</b>										0.00	0	
<b>Total For GRT21</b>										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.97482				0.00	19,344,000,000	5,000,000,000
<b>Total GRT23 SPOT</b>										0.00	19,344,000,000	5,000,000,000
<b>Total For GRT23</b>										0.00	19,344,000,000	5,000,000,000
GRT24 On 09/03/2023 Spot Bond					0.00000	101.19574				0.00	0	
<b>Total GRT24G SPOT</b>										0.00	0	
<b>Total For GRT24G</b>										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.93860				0.00	0	
<b>Total GRT25G SPOT</b>										0.00	0	
<b>Total For GRT25G</b>										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.81318				0.00	466,000,000	466,000,000
<b>Total GRT26G SPOT</b>										0.00	466,000,000	466,000,000
<b>Total For GRT26G</b>										0.00	466,000,000	466,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	100.71054				0.00	0	
<b>Total GRT27 SPOT</b>										0.00	0	
<b>Total For GRT27</b>										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.10416				0.00	0	1,200,000,000
<b>Total GRT29 SPOT</b>										0.00	0	1,200,000,000
<b>Total For GRT29</b>										0.00	0	1,200,000,000
GRT30 On 10/12/2025 Spot Bond					0.00000	101.63022				0.00	0	
<b>Total GRT30 SPOT</b>										0.00	0	
<b>Total For GRT30</b>										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.41141				0.00	0	
<b>Total GRT31 SPOT</b>										0.00	0	
<b>Total For GRT31</b>										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.27701				0.00	0	
<b>Total GRT32 SPOT</b>										0.00	0	
<b>Total For GRT32</b>										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.76988				0.00	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 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	101.01540				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	100.75014				0.00	400,000,000	200,000,000
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	100.57464				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	99.90799				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	101.66628				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	101.96456				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	101.16582				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	100.55427				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	100.37175				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	101.17580				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	101.49797				0.00	0	
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT50</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
GRT511 On 14/12/2029 Spot Bond					0.00000	101.06915				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>	
GRT521 On 14/12/2032 Spot Bond					0.00000	101.11668				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>	
GS0009 On 08/11/2023 Spot Bond					0.00000	101.58552				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	101.47544				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	101.69616				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			8.74500	8.74500	8.74500	101.32039				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>	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.66665				0.00	0	
<b>Total H12T19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T19</b>										<b>0.00</b>	<b>0</b>	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.52269				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>	
H12T22 On 31/07/2027 Spot Bond					0.00000	109.81976				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>	
H12T24 On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total H12T24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T24</b>										<b>0.00</b>	<b>0</b>	
H12T26 On 30/03/2023 Spot Bond					0.00000	100.60217				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	100.94376				0.00	0	
<b>Total H12T3 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 H12T3</b>										<b>0.00</b>	<b>0</b>	
HC5T6 On 28/02/2023 Spot Bond					0.00000	101.29975				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	100.72698				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.85800				0.00	163,000,000	173,000,000
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>163,000,000</b>	<b>173,000,000</b>
<b>Total For HILB09</b>										<b>0.00</b>	<b>163,000,000</b>	<b>173,000,000</b>
HILB11 On 15/03/2024 Spot Bond					0.00000	101.16668				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	101.71649				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	100.19155				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	101.89700				0.00	0	1,150,000,000
<b>Total HILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,150,000,000</b>
<b>Total For HILB15</b>										<b>0.00</b>	<b>0</b>	<b>1,150,000,000</b>
HILB16 On 09/11/2027 Spot Bond					0.00000	101.76036				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			5.01000	325.08203	5.01000	324.83134				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			5.14000	5.14000	5.14000	325.54816				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			10.23500	105.02249	10.23500	104.93706				0.00	0	20,000,000
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For HWAY30</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
HWAY3 On 28/02/2033 Spot Bond			5.23500	77.79164	5.23500	111.14628				0.00	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
<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			11.72500	84.55875	11.72500	84.48024				270,290,562,500.00	23,052,500	4,396,851,500
<b>Total HWAY34 SPOT</b>										<b>270,290,562,500.00</b>	<b>23,052,500</b>	<b>4,396,851,500</b>
<b>Total For HWAY34</b>										<b>270,290,562,500.00</b>	<b>23,052,500</b>	<b>4,396,851,500</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.23771	100.00000	9.17684				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			11.80000	83.51917	11.80000	83.44114				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	9.23323	100.00000	9.17239				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			3.33000	165.98823	3.34000	165.85089				534,134,289,375,000.00	160,400,687,500	730,716,545,700
<b>Total I2025 SPOT</b>										<b>14,134,289,375,000.00</b>	<b>160,400,687,500</b>	<b>730,716,545,700</b>
<b>Total For I2025</b>										<b>14,134,289,375,000.00</b>	<b>160,400,687,500</b>	<b>730,716,545,700</b>
I2029 On 31/03/2029 Spot Bond			4.15000	120.38666	4.16100	120.22712				267,615,852,955,000.00	64,485,747,700	169,350,894,200
<b>Total I2029 SPOT</b>										<b>17,615,852,955,000.00</b>	<b>64,485,747,700</b>	<b>169,350,894,200</b>
<b>Total For I2029</b>										<b>17,615,852,955,000.00</b>	<b>64,485,747,700</b>	<b>169,350,894,200</b>
I2033 On 28/02/2033 Spot Bond			4.57000	115.03337	4.58500	114.79674				413,490,607,107,000.00	90,479,345,100	375,790,662,400
<b>Total I2033 SPOT</b>										<b>13,490,607,107,000.00</b>	<b>90,479,345,100</b>	<b>375,790,662,400</b>
<b>Total For I2033</b>										<b>13,490,607,107,000.00</b>	<b>90,479,345,100</b>	<b>375,790,662,400</b>
I2038 On 31/01/2038 Spot Bond			4.49500	128.93217	4.62000	126.90089				102,497,699,136,500.00	22,802,602,700	573,563,570,600
<b>Total I2038 SPOT</b>										<b>12,497,699,136,500.00</b>	<b>22,802,602,700</b>	<b>573,563,570,600</b>
<b>Total For I2038</b>										<b>12,497,699,136,500.00</b>	<b>22,802,602,700</b>	<b>573,563,570,600</b>
I2046 On 31/03/2046 Spot Bond			4.63000	113.61801	4.62000	113.71433				44,015,463,548,000.00	9,506,579,600	480,328,034,600
<b>Total I2046 SPOT</b>										<b>14,015,463,548,000.00</b>	<b>9,506,579,600</b>	<b>480,328,034,600</b>
<b>Total For I2046</b>										<b>14,015,463,548,000.00</b>	<b>9,506,579,600</b>	<b>480,328,034,600</b>
I2050 On 31/12/2050 Spot Bond			4.65000	113.65976	4.65000	113.57517				426,911,724,915,000.00	91,808,973,100	407,680,542,600
<b>Total I2050 SPOT</b>										<b>26,911,724,915,000.00</b>	<b>91,808,973,100</b>	<b>407,680,542,600</b>
<b>Total For I2050</b>										<b>26,911,724,915,000.00</b>	<b>91,808,973,100</b>	<b>407,680,542,600</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	101.56894				0.00	0	
<b>Total IBG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBG01</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBG02 On 07/02/2027 Spot Bond					0.00000	101.37301				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			4.81000	325.61443	4.81000	325.36856				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	101.59809				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	101.69137				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	101.66494				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	100.30953				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	101.48452				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	102.52863				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	99.91625				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	99.83922				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	101.40252				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	100.94538				0.00	0	
<b>Total IBL145 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 IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.59911				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	101.38794				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	101.42218				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	101.37972				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>	
IBL159 On 09/02/2023 Spot Bond					0.00000	102.17605				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	101.71653				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	103.47292				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	100.31918				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	100.32588				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	101.65709				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>	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.61388				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	100.18997				0.00	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 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	99.94954				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	101.44356				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	101.65634				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	100.99354				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	100.72238				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	100.41603				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	101.83260				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	101.78573				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	101.13065				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	100.80916				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.60425				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL203 On 09/12/2026 Spot Bond					0.00000	101.29951				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	101.25970				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	101.21988				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	99.91176				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	99.90493				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	101.51425				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			7.12500	7.12500	7.12500	101.06927				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			7.12500	7.12500	7.12500	101.06705				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			7.12500	7.12500	7.12500	101.07451				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			7.12500	7.12500	7.12500	101.06208				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	100.46123				0.00	0	
<b>Total IBL215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL215</b>										<b>0.00</b>	<b>0</b>	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.97552				0.00	0	
<b>Total IBL216 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 IBL216</b>										<b>0.00</b>	<b>0</b>	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.90953				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			9.11500	9.11500	9.11500	100.12477				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	99.78737				0.00	0	
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.68145				0.00	0	
<b>Total IBL220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL220</b>										<b>0.00</b>	<b>0</b>	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total IBL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL221</b>										<b>0.00</b>	<b>0</b>	
IBL222 On 13/05/2025 Spot Bond			7.67500	7.67500	7.67500	102.42434				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	101.85733				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	101.63397				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	101.46503				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	99.19397				0.00	0	
<b>Total IBL226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL226</b>										<b>0.00</b>	<b>0</b>	
IBL227 On 25/05/2027 Spot Bond					0.00000	99.28607				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	101.23983				0.00	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 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	101.12241				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	101.15274				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	100.91917				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			8.57500	8.57500	8.57500	101.62189				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	100.70883				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	100.72846				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	100.96508				0.00	0	
<b>Total IBL235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL235</b>										<b>0.00</b>	<b>0</b>	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.11415				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	100.72630				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	100.24412				0.00	0	
<b>Total IBL238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL238</b>										<b>0.00</b>	<b>0</b>	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.22422				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	100.20466				0.00	0	
<b>Total IBL240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL240</b>										<b>0.00</b>	<b>0</b>	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.00007				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	99.99987				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	99.78405				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			9.48000	9.48000	9.48000	103.07313				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	101.67301				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	100.78633				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			7.62500	102.10941	7.62500	102.04516				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	100.36183				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	101.81502				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	101.39517				0.00	0	
<b>Total IBL251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL251</b>										<b>0.00</b>	<b>0</b>	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.16049				0.00	0	
<b>Total IBL252 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 IBL252</b>										<b>0.00</b>	<b>0</b>	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.03624				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	101.06017				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	100.59209				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			9.38000	105.47062	9.38000	105.39183				0.00	0	20,000,00
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
IBL98 On 03/10/2023 Spot Bond					0.00000	101.08472				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			9.15500	102.38966	9.15500	102.31374				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			10.66500	105.42998	10.66500	105.47495				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			9.71500	105.04858	9.71500	104.96648				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	99.89830				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	101.25411				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.88836				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	101.79318				0.00	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 IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/03/2024 Spot Bond					0.00000	100.89268				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	100.51987				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>	
IDCG25 On 29/01/2027 Spot Bond					0.00000	96.67929				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			8.46500	101.63405	8.46500	101.56463				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	104.71454				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	101.69039				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	103.06703				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	102.90981				0.00	1,200,000,000	600,000,000
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	105.85130				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	102.37029				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.59851				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV11 On 22/03/2027 Spot Bond					0.00000	100.91889				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	100.77154				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	101.81715				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	100.26241				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	101.77118				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	101.79249				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	100.96279				0.00	1,200,000,000	600,000,000
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	101.14943				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	100.58765				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	101.12656				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	101.06018				0.00	0	
<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	101.34494				0.00	0	
<b>Total IPFC40 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 IPFC40</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.45310				0.00	0	100,000,00
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
IV019 On 31/03/2028 Spot Bond			5.75000	203.52168	5.75000	203.35266				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	103.42200				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			5.65000	204.47184	5.65000	204.30367				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	100.44640				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	101.38249				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	101.42788				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	101.07530				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	101.41008				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.83253				0.00	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 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	101.31367				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	100.45963				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	101.64372				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			8.25000	99.34046	8.25000	99.27429				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	101.48995				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			6.85500	100.16294	6.85500	100.10792				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	103.25599				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			8.30000	102.64603	8.30000	102.57687				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	101.29025				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			8.24000	102.62084	8.24000	102.55219				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.69350				0.00	740,000,000	370,000,000
<b>Total IVC204 SPOT</b>										<b>0.00</b>	<b>740,000,000</b>	<b>370,000,000</b>
<b>Total For IVC204</b>										<b>0.00</b>	<b>740,000,000</b>	<b>370,000,000</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
IVC208 On 07/06/2023 Spot Bond					0.00000	101.24303				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			8.60000	8.60000	8.60000	102.79450				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			9.30000	9.30000	9.30000	102.24243				0.00	0	
<b>Total IVC212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC212</b>										<b>0.00</b>	<b>0</b>	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.02307				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	99.93012				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			6.32500	6.32500	6.32500	102.16385				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			8.07500	103.05079	8.07500	102.98357				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			5.40500	99.94128	5.40500	100.35488				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	101.70477				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	99.97585				0.00	0	
<b>Total IVC222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC222</b>										<b>0.00</b>	<b>0</b>	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.02856				0.00	0	
<b>Total IVC223 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 IVC223</b>										<b>0.00</b>	<b>0</b>	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.49480				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	100.71483				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	101.38309				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			9.08500	9.08500	9.08500	100.05103				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	100.25739				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			8.06000	8.06000	8.06000	101.01204				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			8.68500	8.68500	8.68500	100.35760				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	101.45217				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	101.22410				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	101.01412				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>	
IVC237 On 20/12/2027 Spot Bond					0.00000	100.56915				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>	
IVZ127 On 31/01/2023 Spot Bond			7.65000	7.65000	7.65000	99.85350				0.00	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 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	99.22051				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	99.81173				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	99.70743				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	99.66578				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	101.08918				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	100.39757				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	100.07823				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	100.20304				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.38879				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.92895				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP02( On 15/12/2025 Spot Bond					0.00000	101.07530				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP02( On 15/09/2026 Spot Bond					0.00000	102.06031				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP02( On 18/02/2025 Spot Bond					0.00000	101.50947				0.00	0	
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	
KAP02( On 04/03/2027 Spot Bond					0.00000	101.42774				0.00	0	
<b>Total KAP023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP023</b>										<b>0.00</b>	<b>0</b>	
KAP02( On 12/04/2025 Spot Bond					0.00000	100.41283				0.00	0	
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP024</b>										<b>0.00</b>	<b>0</b>	
KAP02( On 12/04/2027 Spot Bond					0.00000	100.57027				0.00	0	
<b>Total KAP025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP025</b>										<b>0.00</b>	<b>0</b>	
KAP02( On 28/09/2025 Spot Bond					0.00000	100.70806				0.00	0	
<b>Total KAP026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP026</b>										<b>0.00</b>	<b>0</b>	
KAP02( On 28/09/2027 Spot Bond					0.00000	100.72511				0.00	0	
<b>Total KAP027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP027</b>										<b>0.00</b>	<b>0</b>	
KAP02( On 18/11/2025 Spot Bond					0.00000	101.49535				0.00	0	
<b>Total KAP028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP028</b>										<b>0.00</b>	<b>0</b>	
KAP02( On 18/11/2027 Spot Bond					0.00000	101.52016				0.00	0	
<b>Total KAP029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP029</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			9.21500	119.54055	9.21500	119.45133				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	101.61387				0.00	0	
<b>Total LGL08 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 LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.52056				0.00	0	550,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	101.36830				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	104.36314				0.00	210,000,000	105,000,00
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>210,000,000</b>	<b>105,000,00</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>210,000,000</b>	<b>105,000,00</b>
LGL12 On 04/10/2027 Spot Bond					0.00000	100.96966				0.00	0	500,000,00
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For LGL12</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
LHC01 On 19/07/2025 Spot Bond					0.00000	100.71123				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	100.77115				0.00	2,500,000,000	1,500,000,00
<b>Total LHC02 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>1,500,000,00</b>
<b>Total For LHC02</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>1,500,000,00</b>
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.53490				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	101.57141				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	101.60792				0.00	0	
<b>Total LRFC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC4</b>										<b>0.00</b>	<b>0</b>	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.30354				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	101.40854				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	101.45037				0.00	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 MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF071 On 28/05/2024 Spot Bond					0.00000	101.43555				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	100.91147				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 31/05/2025 Spot Bond					0.00000	101.44495				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>	
MBF07 On 30/09/2025 Spot Bond					0.00000	100.63305				0.00	0	
<b>Total MBF073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF073</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.38375				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.00009				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	100.87882				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	101.66825				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.88398				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.07975				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	100.68357				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MMIG0 On 12/08/2025 Spot Bond			8.46500	8.46500	8.46500	111.51675			2,277,085,000,000.00	269,000,000	269,000,000
<b>Total MMIG04 SPOT</b>									<b>2,277,085,000,000.00</b>	<b>269,000,000</b>	<b>269,000,000</b>
<b>Total For MMIG04</b>									<b>2,277,085,000,000.00</b>	<b>269,000,000</b>	<b>269,000,000</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.02062			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	101.70238			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	102.00399			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			9.11500	101.83970	9.11500	101.76492			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	102.66855			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			9.36500	97.05359	9.36500	96.97360			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	102.05005			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			9.91500	102.23529	9.91500	102.15332			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	101.99445			0.00	0	
<b>Total MTN10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>									<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.69199			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	102.96122			0.00	557,000,000	577,000,000
<b>Total MTN13 SPOT</b>									<b>0.00</b>	<b>557,000,000</b>	<b>577,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MTN13</b>										0.00	557,000,000	577,000,000
MTN15 On 10/05/2024 Spot Bond					0.00000	102.36451				0.00	0	
<b>Total MTN15 SPOT</b>										0.00	0	
<b>Total For MTN15</b>										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.28920				0.00	0	
<b>Total MTN17 SPOT</b>										0.00	0	
<b>Total For MTN17</b>										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.48083				0.00	0	
<b>Total MTN18 SPOT</b>										0.00	0	
<b>Total For MTN18</b>										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.12102				0.00	0	
<b>Total MTN19 SPOT</b>										0.00	0	
<b>Total For MTN19</b>										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.34638				0.00	574,000,000	594,000,000
<b>Total MTN20 SPOT</b>										0.00	574,000,000	594,000,000
<b>Total For MTN20</b>										0.00	574,000,000	594,000,000
MTN21 On 29/06/2023 Spot Bond					0.00000	101.38393				0.00	40,000,000	20,000,000
<b>Total MTN21 SPOT</b>										0.00	40,000,000	20,000,000
<b>Total For MTN21</b>										0.00	40,000,000	20,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	100.54715				0.00	0	
<b>Total MTN22 SPOT</b>										0.00	0	
<b>Total For MTN22</b>										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.06000	97.98860	9.06000	97.91744				0.00	0	
<b>Total MTN23 SPOT</b>										0.00	0	
<b>Total For MTN23</b>										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.44130				0.00	0	
<b>Total MTN24 SPOT</b>										0.00	0	
<b>Total For MTN24</b>										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.51196				0.00	0	
<b>Total MTN25 SPOT</b>										0.00	0	
<b>Total For MTN25</b>										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.27989				0.00	0	
<b>Total MTN26 SPOT</b>										0.00	0	
<b>Total For MTN26</b>										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.03168				0.00	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 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	101.61074				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	101.92565				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	102.62862				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	101.30059				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	101.44105				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	101.57706				0.00	2,000,000,000	1,000,000,000
<b>Total MTN33 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For MTN33</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
MTN35 On 14/11/2027 Spot Bond					0.00000	102.02991				0.00	0	1,000,000,000
<b>Total MTN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For MTN35</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
MTN36 On 14/11/2029 Spot Bond					0.00000	101.68880				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	101.58348				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/02/2024 Spot Bond					0.00000	101.78473				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	101.56540				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR( On 22/05/2025 Spot Bond					0.00000	101.56553				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	101.49719				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	101.38956				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	100.89190				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.04284				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	101.17095				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	101.28860				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			9.27000	100.32808	9.27000	100.25399				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			9.99500	101.43634	9.99500	101.35573				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.19275				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.93237				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	100.09196				0.00	0	
<b>Total NBG05G 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 NBG05G</b>									<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	99.93276			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	101.02521			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			8.81000	104.52582	8.81000	104.45117			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			8.61500	105.89056	8.61500	105.81778		344,600,000,000.00		40,000,000	20,000,00
<b>Total NBK16A SPOT</b>								<b>344,600,000,000.00</b>		<b>40,000,000</b>	<b>20,000,00</b>
<b>Total For NBK16A</b>								<b>344,600,000,000.00</b>		<b>40,000,000</b>	<b>20,000,00</b>
NBK17 On 22/04/2026 Spot Bond			8.74500	106.03114	8.74500	105.95637		6,296,400,000,000.00		720,000,000	360,000,00
<b>Total NBK17A SPOT</b>								<b>6,296,400,000,000.00</b>		<b>720,000,000</b>	<b>360,000,00</b>
<b>Total For NBK17A</b>								<b>6,296,400,000,000.00</b>		<b>720,000,000</b>	<b>360,000,00</b>
NBK20 On 01/06/2026 Spot Bond			8.83500	106.00673	8.83500	105.93123		353,400,000,000.00		40,000,000	20,000,00
<b>Total NBK20A SPOT</b>								<b>353,400,000,000.00</b>		<b>40,000,000</b>	<b>20,000,00</b>
<b>Total For NBK20A</b>								<b>353,400,000,000.00</b>		<b>40,000,000</b>	<b>20,000,00</b>
NBK21 On 21/07/2027 Spot Bond			8.94000	106.38150	8.94000	106.30442		1,367,820,000,000.00		153,000,000	153,000,00
<b>Total NBK21A SPOT</b>								<b>1,367,820,000,000.00</b>		<b>153,000,000</b>	<b>153,000,00</b>
<b>Total For NBK21A</b>								<b>1,367,820,000,000.00</b>		<b>153,000,000</b>	<b>153,000,00</b>
NBK23 On 19/11/2025 Spot Bond			7.59300	109.77343	7.59300	109.70565		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			8.63500	111.03315	8.63500	110.95539		0.00		0	1,000,000,00
<b>Total NBK24A SPOT</b>								<b>0.00</b>		<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>								<b>0.00</b>		<b>0</b>	<b>1,000,000,00</b>
NBK25 On 17/02/2023 Spot Bond			8.65000	8.65000	8.65000	104.80840		0.00		0	
<b>Total NBK25A SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For NBK25A</b>								<b>0.00</b>		<b>0</b>	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.29471		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	82.68623	100.00000	82.15620		0.00		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 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	102.61352				0.00	1,357,000,000	997,000,000
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>1,357,000,000</b>	<b>997,000,000</b>
<b>Total For NBK26B</b>										<b>0.00</b>	<b>1,357,000,000</b>	<b>997,000,000</b>
NBK27J On 10/05/2026 Spot Bond			8.56000	109.73171	8.56000	109.65551				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>	
NBK28J On 02/08/2023 Spot Bond			8.75500	100.53094	8.75500	105.45875				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>	
NBK29J On 31/07/2026 Spot Bond			8.70500	105.29298	8.70500	105.21987				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>	
NBK30J On 20/02/2024 Spot Bond			8.84000	104.99287	8.84000	104.91886				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>	
NBK31J On 09/11/2023 Spot Bond			8.61000	102.69350	8.61000	102.62178				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	101.71092				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	102.09675				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	104.69438				0.00	717,000,000	677,000,000
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>717,000,000</b>	<b>677,000,000</b>
<b>Total For NBK36B</b>										<b>0.00</b>	<b>717,000,000</b>	<b>677,000,000</b>
NBK4 On 28/10/2024 Spot Bond					0.00000	83.02732				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	102.14110				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK43I On 20/02/2024 Spot Bond					0.00000	102.31355				0.00	20,000,000	10,000,000
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	101.62057				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	102.19208				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	103.58052				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	102.07115				0.00	0	1,000,000,000
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	102.26738				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	101.74576				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	102.00881				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	101.95192				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	100.18392				0.00	0	
<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	100.09750				0.00	0	500,000,000
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.54619				0.00	0	1,000,000,000
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.35349				0.00	0	2,700,000,00
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,700,000,00</b>
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	<b>2,700,000,00</b>
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.50689				0.00	0	500,000,00
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.10549				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	100.24555				0.00	140,000,000	70,000,00
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
<b>Total For NBKB62</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.71247				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	100.80533				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			9.96000	104.59574	9.96000	104.51152				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	100.95568				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.61500	104.72104	9.61500	104.63957				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	100.96082				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.96888				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	100.97915				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	101.38220				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	101.38220				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	101.64050				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	101.34356				0.00	0	1,000,000,00
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	100.66102				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	101.50327				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	101.42040				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	105.02532				0.00	0	
<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	101.88497				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	100.75502				0.00	0	
<b>Total NGL10 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 NGL10</b>									<b>0.00</b>	<b>0</b>	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.63454			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	101.92167			0.00	100,000,000	100,000,000
<b>Total NGLT1B SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For NGLT1B</b>									<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	103.16984			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	104.39023			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	104.29220			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	106.09702			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	105.92917			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	105.07690			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	102.38807			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>	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.51269			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	100.11437			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	101.41817			0.00	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 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	103.34406				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	101.29886				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	107.03282				0.00	1,038,000,000	13,519,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>1,038,000,000</b>	<b>13,519,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>1,038,000,000</b>	<b>13,519,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	102.72326				0.00	1,660,000,000	830,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>1,660,000,000</b>	<b>830,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>1,660,000,000</b>	<b>830,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	104.98169				0.00	1,038,000,000	519,000,00
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>1,038,000,000</b>	<b>519,000,00</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>1,038,000,000</b>	<b>519,000,00</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	103.87314				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	103.57358				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	101.04834				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	100.10924				0.00	0	
<b>Total NHM023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM023</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.60000	5.60000	5.60000	226.08888				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			4.46000	4.46000	4.46000	216.02430				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>	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NI25	On	31/01/2025	Spot Bond			4.09500	4.09500	4.09500	163.43366			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			5.05100	5.05100	5.05100	114.32657		1,111,220,000,000.00	1,111,220,000,000.00	220,000,000	110,000,000
<b>Total NI29 SPOT</b>												<b>1,111,220,000,000.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
<b>Total For NI29</b>												<b>1,111,220,000,000.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
NI33	On	28/02/2033	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total NI33 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>												<b>0.00</b>	<b>0</b>	
NI38	On	31/01/2038	Spot Bond			5.37000	5.37000	5.37000	115.96851			0.00	0	
<b>Total NI38 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For NI38</b>												<b>0.00</b>	<b>0</b>	
NILB11	On	31/01/2025	Spot Bond			4.20000	4.20000	4.20000	163.10101			0.00	0	
<b>Total NILB11 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>												<b>0.00</b>	<b>0</b>	
NILB12	On	07/12/2033	Spot Bond			3.45000	273.35307	3.45000	273.17664			0.00	0	
<b>Total NILB12 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>												<b>0.00</b>	<b>0</b>	
NILB13	On	31/01/2025	Spot Bond			4.00000	4.00000	4.00000	163.73536			0.00	0	
<b>Total NILB13 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>												<b>0.00</b>	<b>0</b>	
NILB14	On	31/03/2028	Spot Bond			4.10500	4.10500	4.10500	219.66981			0.00	0	
<b>Total NILB14 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For NILB14</b>												<b>0.00</b>	<b>0</b>	
NILB15	On	31/03/2028	Spot Bond			4.25000	218.32731	4.25000	218.17230			0.00	0	
<b>Total NILB15 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>												<b>0.00</b>	<b>0</b>	
NILB17	On	31/01/2038	Spot Bond			5.39000	90.38891	5.39000	115.69255			0.00	0	
<b>Total NILB17 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>												<b>0.00</b>	<b>0</b>	
NN014	On	10/09/2024	Spot Bond					0.00000	101.30053			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	101.33690			0.00	0	
<b>Total NN016 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 NN016</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	144.30755				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	102.36246				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	102.56054				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	102.20657				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	101.49180				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	101.49733				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	152.97620				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	100.94251				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	101.52947				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	101.08230				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	



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 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	101.91232				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	187.40068				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	188.12728				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	101.14162				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	99.20626				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	89.44070				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	96.54751				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	101.17899				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	95.78797				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	94.83891				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN096 On 14/06/2024 Spot Bond					0.00000	101.04642				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	100.71951				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	101.00499				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	101.10073				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	101.00499				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	97.12163				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	96.99449				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
<b>Total NN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN162</b>										<b>0.00</b>	<b>0</b>	
NN163 On 21/06/2027 Spot Bond					0.00000	100.98011				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	100.95963				0.00	0	
<b>Total NN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN176</b>										<b>0.00</b>	<b>0</b>	
NN177 On 12/11/2025 Spot Bond			9.99500	9.99500	9.99500	103.69566				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			9.55000	9.55000	9.55000	105.96472				0.00	0	
<b>Total NN178 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 NN178</b>										<b>0.00</b>	<b>0</b>	
NN179 On 15/09/2028 Spot Bond			9.57500	9.57500	9.57500	104.57164				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	105.39805				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	132.71000				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	122.50000				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	135.30000				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	133.13000				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	131.13202				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	

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 NNF080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF080</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
<b>Total NNF081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF081</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF084</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 27/01/2023 Spot Bond					0.00000	100.00000				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	100.00000				0.00	0	
<b>Total NNF089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF089</b>										<b>0.00</b>	<b>0</b>	
NNF09 On 30/05/2023 Spot Bond					0.00000	101.32384				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	126.15353				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	88.62247				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	101.63265				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.50274				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	101.54718				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	101.56513				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.19068				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	101.57468				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	101.67286				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	101.60105				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	112.01871				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	101.37651				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			5.39000	210.66120	5.39000	210.49299				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			10.72500	108.50532	10.72500	108.41194			22,762,740,000.00	2,122,400	421,061,200	
<b>Total NRA028 SPOT</b>									<b>22,762,740,000.00</b>	<b>2,122,400</b>	<b>421,061,200</b>	
<b>Total For NRA028</b>									<b>22,762,740,000.00</b>	<b>2,122,400</b>	<b>421,061,200</b>	
NRA02 On 30/11/2028 Spot Bond			100.00000	14.80793	100.00000	14.70930			0.00	0		
<b>Total NRA028/R186 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For NRA028/R186</b>									<b>0.00</b>	<b>0</b>		
NTC23 On 15/02/2023 Spot Bond					0.00000	101.69658				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	101.70711				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	101.22721				0.00	0	
<b>Total NTC27 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 NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.70494				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	99.93072				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	101.91917				0.00	0	
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC34</b>										<b>0.00</b>	<b>0</b>	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.17917				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	101.44006				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	100.35327				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	100.97789				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			7.88500	109.92394	7.88500	109.85351			2,988,415,000,000.00		379,000,000	1,939,000,000
<b>Total OML07 SPOT</b>									<b>2,988,415,000,000.00</b>		<b>379,000,000</b>	<b>1,939,000,000</b>
<b>Total For OML07</b>									<b>2,988,415,000,000.00</b>		<b>379,000,000</b>	<b>1,939,000,000</b>
OML10 On 14/09/2025 Spot Bond			8.29000	111.37878	8.29000	111.30383			0.00		0	670,000,000
<b>Total OML10 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>670,000,000</b>
<b>Total For OML10</b>									<b>0.00</b>		<b>0</b>	<b>670,000,000</b>
OML11 On 11/06/2024 Spot Bond					0.00000	101.58863			0.00	200,000,000		250,000,000
<b>Total OML11 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>		<b>250,000,000</b>
<b>Total For OML11</b>									<b>0.00</b>	<b>200,000,000</b>		<b>250,000,000</b>
OML12 On 12/11/2025 Spot Bond					0.00000	103.24854			0.00	1,600,000,000		1,200,000,000
<b>Total OML12 SPOT</b>									<b>0.00</b>	<b>1,600,000,000</b>		<b>1,200,000,000</b>
<b>Total For OML12</b>									<b>0.00</b>	<b>1,600,000,000</b>		<b>1,200,000,000</b>
OML13 On 23/09/2026 Spot Bond					0.00000	101.22681			0.00		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 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	101.27422				0.00	1,000,000,000	1,000,000,000
<b>Total OML14 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For OML14</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
OML15 On 28/10/2027 Spot Bond					0.00000	99.93137				0.00	0	
<b>Total OML15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML15</b>										<b>0.00</b>	<b>0</b>	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.32500				0.00	140,000,000	70,000,000
<b>Total PARS01 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For PARS01</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
PARS0 On 13/12/2027 Spot Bond					0.00000	101.34351				0.00	0	1,500,000,000
<b>Total PARS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For PARS02</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
PEP01 On 10/03/2023 Spot Bond					0.00000	101.19292				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	102.02717				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	100.21155				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	100.58115				0.00	0	
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.50546				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	100.44997				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	101.48277				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>	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	21/12/2026	Spot Bond			8.16500	108.78626	8.21500	108.54276			267,485,091,287,000.00	2,482,239,447,800	1,340,443,746,200
<b>Total R186 SPOT</b>												<b>17,485,091,287,000.00</b>	<b>482,239,447,800</b>	<b>340,443,746,200</b>
<b>Total For R186</b>												<b>17,485,091,287,000.00</b>	<b>482,239,447,800</b>	<b>340,443,746,200</b>
R197	On	07/12/2023	Spot Bond			3.74000	328.48679	3.74000	328.26706			18,700,000,000,000.00	5,000,000,000	594,550,000,000
<b>Total R197 SPOT</b>												<b>18,700,000,000,000.00</b>	<b>5,000,000,000</b>	<b>594,550,000,000</b>
<b>Total For R197</b>												<b>18,700,000,000,000.00</b>	<b>5,000,000,000</b>	<b>594,550,000,000</b>
R202	On	07/12/2033	Spot Bond			4.60000	246.86542	4.60000	246.68318			41,414,950,460,000.00	9,003,250,100	139,431,820,200
<b>Total R202 SPOT</b>												<b>11,414,950,460,000.00</b>	<b>9,003,250,100</b>	<b>139,431,820,200</b>
<b>Total For R202</b>												<b>11,414,950,460,000.00</b>	<b>9,003,250,100</b>	<b>139,431,820,200</b>
R2023	On	28/02/2023	Spot Bond			7.65000	103.24746	7.65000	103.18297			200,164,480,000,000.00	287,603,200,000	191,520,000,000
<b>Total R2023 SPOT</b>												<b>10,164,480,000,000.00</b>	<b>287,603,200,000</b>	<b>191,520,000,000</b>
<b>Total For R2023</b>												<b>10,164,480,000,000.00</b>	<b>287,603,200,000</b>	<b>191,520,000,000</b>
R2030	On	31/01/2030	Spot Bond			9.66000	91.67059	9.73500	91.24540			060,078,041,042,000.00	1,662,533,958,700	1,792,906,054,400
<b>Total R2030 SPOT</b>												<b>10,078,041,042,000.00</b>	<b>662,533,958,700</b>	<b>792,906,054,400</b>
<b>Total For R2030</b>												<b>10,078,041,042,000.00</b>	<b>662,533,958,700</b>	<b>792,906,054,400</b>
R2032	On	31/03/2032	Spot Bond			10.28000	90.87470	10.37500	90.29019			537,289,097,772,000.00	1,608,685,709,900	1,482,168,454,200
<b>Total R2032 SPOT</b>												<b>17,289,097,772,000.00</b>	<b>608,685,709,900</b>	<b>482,168,454,200</b>
<b>Total For R2032</b>												<b>17,289,097,772,000.00</b>	<b>608,685,709,900</b>	<b>482,168,454,200</b>
R2035	On	28/02/2035	Spot Bond			10.82000	90.76814	10.93500	89.99841			255,081,710,548,000.00	1,687,160,971,400	1,735,764,937,300
<b>Total R2035 SPOT</b>												<b>15,081,710,548,000.00</b>	<b>687,160,971,400</b>	<b>735,764,937,300</b>
<b>Total For R2035</b>												<b>15,081,710,548,000.00</b>	<b>687,160,971,400</b>	<b>735,764,937,300</b>
R2037	On	31/01/2037	Spot Bond			11.04000	82.07960	11.15000	81.34028			124,691,707,536,000.00	1,369,990,190,900	1,165,351,660,900
<b>Total R2037 SPOT</b>												<b>14,691,707,536,000.00</b>	<b>369,990,190,900</b>	<b>165,351,660,900</b>
<b>Total For R2037</b>												<b>14,691,707,536,000.00</b>	<b>369,990,190,900</b>	<b>165,351,660,900</b>
R2040	On	31/01/2040	Spot Bond			11.20000	83.41301	11.32000	82.55912			178,467,583,040,000.00	819,506,034,200	1,118,079,024,100
<b>Total R2040 SPOT</b>												<b>18,467,583,040,000.00</b>	<b>819,506,034,200</b>	<b>118,079,024,100</b>
<b>Total For R2040</b>												<b>18,467,583,040,000.00</b>	<b>819,506,034,200</b>	<b>118,079,024,100</b>
R2044	On	31/01/2044	Spot Bond			11.24000	80.05210	11.37500	79.08832			740,544,942,124,000.00	866,596,525,100	1,613,541,940,900
<b>Total R2044 SPOT</b>												<b>10,544,942,124,000.00</b>	<b>866,596,525,100</b>	<b>1,613,541,940,900</b>
<b>Total For R2044</b>												<b>10,544,942,124,000.00</b>	<b>866,596,525,100</b>	<b>1,613,541,940,900</b>
R2048	On	28/02/2048	Spot Bond			11.09500	83.93124	11.24000	82.85635			184,188,663,156,500.00	3,351,436,562,700	1,136,226,578,000
<b>Total R2048 SPOT</b>												<b>14,188,663,156,500.00</b>	<b>351,436,562,700</b>	<b>136,226,578,000</b>
<b>Total For R2048</b>												<b>14,188,663,156,500.00</b>	<b>351,436,562,700</b>	<b>136,226,578,000</b>
R209	On	31/03/2036	Spot Bond			10.86000	70.17659	10.96000	69.58811			683,732,275,784,000.00	155,039,804,400	805,408,508,300
<b>Total R209 SPOT</b>												<b>13,732,275,784,000.00</b>	<b>155,039,804,400</b>	<b>305,408,508,300</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 R209</b>										<b>13,732,275,784,000.00</b>	<b>155,039,804,400</b>	<b>305,408,508,30</b>
R210 On 31/03/2028 Spot Bond			3.75000	223.53614	3.75000	223.38644				20,029,573,875,000.00	5,341,219,700	389,122,338,50
<b>Total R210 SPOT</b>										<b>20,029,573,875,000.00</b>	<b>5,341,219,700</b>	<b>389,122,338,50</b>
<b>Total For R210</b>										<b>20,029,573,875,000.00</b>	<b>5,341,219,700</b>	<b>389,122,338,50</b>
R213 On 28/02/2031 Spot Bond			10.08000	86.17566	10.16500	85.69510				096,369,899,088,000.00	604,798,601,100	1,231,652,989,90
<b>Total R213 SPOT</b>										<b>16,369,899,088,000.00</b>	<b>604,798,601,100</b>	<b>231,652,989,90</b>
<b>Total For R213</b>										<b>16,369,899,088,000.00</b>	<b>604,798,601,100</b>	<b>231,652,989,90</b>
R214 On 28/02/2041 Spot Bond			11.11000	67.09797	11.23500	66.35257				413,784,078,564,000.00	127,253,292,400	420,091,747,90
<b>Total R214 SPOT</b>										<b>13,784,078,564,000.00</b>	<b>127,253,292,400</b>	<b>420,091,747,90</b>
<b>Total For R214</b>										<b>13,784,078,564,000.00</b>	<b>127,253,292,400</b>	<b>420,091,747,90</b>
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.17512				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	101.56308				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	101.97738				0.00	10,656,300,000	3,475,000,00
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>10,656,300,000</b>	<b>3,475,000,00</b>
<b>Total For RDFB17</b>										<b>0.00</b>	<b>10,656,300,000</b>	<b>3,475,000,00</b>
RDFB1 On 11/02/2026 Spot Bond					0.00000	102.12847				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	100.91959				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.29713				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	101.91641				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	101.85516				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	100.85556				0.00	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 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	100.91261				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	100.67742				0.00	0	450,000,00
<b>Total RDFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>450,000,00</b>
<b>Total For RDFG02</b>										<b>0.00</b>	<b>0</b>	<b>450,000,00</b>
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.93419				0.00	0	60,000,00
<b>Total RDFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For RDFG03</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.96410				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	101.18535				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	101.19597				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	102.29228				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	95.40656				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16 On 07/12/2023 Spot Bond					0.00000	101.76789				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	102.18742				0.00	5,000,000,000	2,500,000,00
<b>Total RED171 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,00</b>
<b>Total For RED171</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,00</b>
RED30 On 17/11/2023 Spot Bond					0.00000	102.47564				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED40: On 29/01/2024 Spot Bond					0.00000	99.89997				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	101.76599				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60: On 09/08/2024 Spot Bond					0.00000	100.50500				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	100.36996				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	100.48022				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	99.99297				0.00	0	10,000,00
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
RES50 On 22/10/2023 Spot Bond					0.00000	100.44885				0.00	800,000,000	400,000,00
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
<b>Total For RES50</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
RES52 On 07/05/2024 Spot Bond					0.00000	102.31535				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	100.95228				0.00	0	
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	
RES59 On 13/10/2027 Spot Bond					0.00000	100.33808				0.00	400,000,000	550,000,00
<b>Total RES59 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>550,000,00</b>
<b>Total For RES59</b>										<b>0.00</b>	<b>400,000,000</b>	<b>550,000,00</b>
RES60 On 06/12/2025 Spot Bond					0.00000	101.22104				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	101.04050				0.00	0	
<b>Total RES61 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 RES61</b>										<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.91131				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	100.90823				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	100.95031				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	100.94005				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	100.99648				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	100.98622				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	101.10919				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	101.09895				0.00	0	
<b>Total RFCD2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD2</b>										<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.42726				0.00	0	
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RN2027</b>										<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			9.55000	101.27786	9.55000	101.20003				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			10.98000	98.29204	10.98000	98.20549				0.00	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 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			11.46500	96.74832	11.46500	96.65946				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	101.30058				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			10.41500	97.92618	10.41500	97.84427				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	100.05944				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	100.33613				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			8.87500	105.37355	8.87500	105.29775			177,500,000,000.00		20,000,000	10,000,000
<b>Total SBS20 SPOT</b>									<b>177,500,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For SBS20</b>									<b>177,500,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	104.28472				0.00	402,000,000	201,000,000
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>402,000,000</b>	<b>201,000,000</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>402,000,000</b>	<b>201,000,000</b>
SBS27 On 20/02/2024 Spot Bond			8.89500	105.69601	8.89500	105.62105				0.00	0	
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			8.85500	99.62647	8.85500	99.55496				0.00	0	
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			9.13500	103.59339	9.13500	103.51716				0.00	0	
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</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
SBS34 On 19/09/2024 Spot Bond			8.64500	105.86189	8.64500	105.78767				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			8.64000	100.83416	8.64000	100.76427				0.00	0	
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			9.93500	98.91057	9.93500	98.83199				0.00	0	30,000,00
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
SBS42 On 12/11/2025 Spot Bond			8.73000	106.92267	8.73000	106.84698				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			9.24000	108.32887	9.24000	108.24781				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			7.81500	104.96542	7.81500	104.89826				0.00	0	1,500,000,00
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
SBS47 On 15/02/2023 Spot Bond					0.00000	101.74186				0.00	0	150,000,00
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
SBS51 On 31/01/2024 Spot Bond			8.65000	8.65000	8.65000	100.96304				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.37685				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	101.96143				0.00	0	500,000,00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	101.97083				0.00	1,700,000,000	850,000,00
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>1,700,000,000</b>	<b>850,000,00</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>1,700,000,000</b>	<b>850,000,00</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	103.16634				0.00	0	
<b>Total SBS58 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 SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.24586				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	100.56731				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	100.73245				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	101.94427				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	100.91403				0.00	3,000,000,000	1,500,000,000
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	101.56229				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	101.37393				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBS70 On 02/02/2025 Spot Bond					0.00000	99.94189				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	99.99945				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	99.31352				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	100.08261				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	100.19788				0.00	0	640,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>640,000,00</b>
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	<b>640,000,00</b>
SBS76 On 26/04/2032 Spot Bond					0.00000	100.26500				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	100.38025				0.00	0	100,000,00
<b>Total SBS77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBS77</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SBS78 On 01/12/2025 Spot Bond					0.00000	101.31273				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	101.34832				0.00	0	100,000,00
<b>Total SBS79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBS79</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SBSI11 On 07/12/2023 Spot Bond			4.64000	326.06811	4.64000	325.82634			371,200,000,000.00		80,000,000	55,000,00
<b>Total SBSI11 SPOT</b>									<b>371,200,000,000.00</b>		<b>80,000,000</b>	<b>55,000,00</b>
<b>Total For SBSI11</b>									<b>371,200,000,000.00</b>		<b>80,000,000</b>	<b>55,000,00</b>
SBSI14 On 07/12/2033 Spot Bond			5.50000	5.50000	5.50000	228.05366				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	101.24224				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.66118				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	103.56730				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	105.02935				0.00	200,000,000	100,000,00
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	35,000,00
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>35,000,00</b>
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	<b>35,000,00</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
SBT106 On 31/12/2026 Spot Bond					0.00000	101.28549				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>	
SBT107 On 08/04/2027 Spot Bond					0.00000	102.64563				0.00	0	35,000.00
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>35,000.00</b>
<b>Total For SBT107</b>										<b>0.00</b>	<b>0</b>	<b>35,000.00</b>
SBT108 On 13/07/2027 Spot Bond					0.00000	102.17113				0.00	0	30,000.00
<b>Total SBT108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000.00</b>
<b>Total For SBT108</b>										<b>0.00</b>	<b>0</b>	<b>30,000.00</b>
SBT109 On 31/12/2027 Spot Bond					0.00000	100.96542				0.00	100,000,000	90,000.00
<b>Total SBT109 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>90,000.00</b>
<b>Total For SBT109</b>										<b>0.00</b>	<b>100,000,000</b>	<b>90,000.00</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	102.03859				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>	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.16564				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			9.50500	102.33337	9.50500	102.25508				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.22720				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.99511				0.00	400,000,000	200,000.00
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000.00</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000.00</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	105.47548				0.00	100,000,000	350,000.00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>350,000.00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>100,000,000</b>	<b>350,000.00</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	103.83546				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	101.69572				0.00	0	15,000.00
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000.00</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 SBT209</b>										0.00	0	15,000,00
SLI5 On 16/08/2026 Spot Bond					0.00000	102.22009				0.00	0	
<b>Total SLI5 SPOT</b>										0.00	0	
<b>Total For SLI5</b>										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.96645				0.00	0	
<b>Total SLI6 SPOT</b>										0.00	0	
<b>Total For SLI6</b>										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.16500	100.62945	9.16500	100.55595				0.00	0	
<b>Total SLI7 SPOT</b>										0.00	0	
<b>Total For SLI7</b>										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.95375				0.00	0	
<b>Total SLRA6 SPOT</b>										0.00	0	
<b>Total For SLRA6</b>										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.67655				0.00	0	
<b>Total SLRA7 SPOT</b>										0.00	0	
<b>Total For SLRA7</b>										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.65662				0.00	0	
<b>Total SLRA8 SPOT</b>										0.00	0	
<b>Total For SLRA8</b>										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.71626				0.00	0	
<b>Total SLRA9 SPOT</b>										0.00	0	
<b>Total For SLRA9</b>										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.75623				0.00	0	
<b>Total SLRB6 SPOT</b>										0.00	0	
<b>Total For SLRB6</b>										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.73629				0.00	0	
<b>Total SLRB7 SPOT</b>										0.00	0	
<b>Total For SLRB7</b>										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.69645				0.00	0	
<b>Total SLRB8 SPOT</b>										0.00	0	
<b>Total For SLRB8</b>										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.75607				0.00	0	
<b>Total SLRB9 SPOT</b>										0.00	0	
<b>Total For SLRB9</b>										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.79606				0.00	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 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	101.78607				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	101.77609				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	101.83568				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			9.34500	103.96845	9.34500	103.89009				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	101.45576				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	102.08829				0.00	400,000,000	1,050,000,000
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>1,050,000,000</b>
<b>Total For SNT06</b>										<b>0.00</b>	<b>400,000,000</b>	<b>1,050,000,000</b>
SOL01 On 17/10/2025 Spot Bond					0.00000	100.25807				0.00	0	
<b>Total SOL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOL01</b>										<b>0.00</b>	<b>0</b>	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.77279				0.00	460,000,000	500,000,000
<b>Total SOL02 SPOT</b>										<b>0.00</b>	<b>460,000,000</b>	<b>500,000,000</b>
<b>Total For SOL02</b>										<b>0.00</b>	<b>460,000,000</b>	<b>500,000,000</b>
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.99885				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.40316				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	101.42507				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA16 On 21/08/2025 Spot Bond					0.00000	101.40499				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>	
SPDA17 On 21/08/2027 Spot Bond					0.00000	101.43043				0.00	0	
<b>Total SPDA17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA17</b>										<b>0.00</b>	<b>0</b>	
SPG004 On 27/09/2023 Spot Bond					0.00000	101.28061				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>	
SPG005 On 15/03/2024 Spot Bond					0.00000	101.67923				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>	
SPG007 On 18/06/2024 Spot Bond					0.00000	101.52006				0.00	0	250,000,00
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
SPG009 On 15/10/2024 Spot Bond					0.00000	100.76497				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>	
SPG010 On 01/12/2023 Spot Bond					0.00000	102.04535				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>	
SPG011 On 12/07/2025 Spot Bond					0.00000	100.34634				0.00	0	
<b>Total SPG011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG011</b>										<b>0.00</b>	<b>0</b>	
SPGC03 On 12/07/2023 Spot Bond					0.00000	100.33723				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	102.14356				0.00	400,000,000	200,000,00
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
SSA08 On 16/05/2024 Spot Bond					0.00000	100.79660				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>	
SSN011 On 31/01/2025 Spot Bond			4.84000	4.84000	4.84000	161.09183				0.00	0	
<b>Total SSN011 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 SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01: On 21/12/2026 Spot Bond			8.19000	108.70049	8.19000	108.62860				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			9.65500	88.26531	9.65500	88.19636				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	100.24118				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	100.34384				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			9.05000	103.40199	9.05000	103.32659				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			5.32000	116.75424	5.32000	116.66184				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	100.84419				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 30/04/2027 Spot Bond					0.00000	99.90403				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	100.87880				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			4.77000	4.77000	4.77000	325.47618				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>	
SSN06: On 31/01/2025 Spot Bond			4.24500	4.24500	4.24500	162.95871				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			5.52000	5.52000	5.52000	113.91759				0.00	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 SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN063 On 31/03/2029 Spot Bond			5.00100	5.00100	5.00100	114.64923				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN064 On 31/03/2028 Spot Bond			4.93000	4.93000	4.93000	211.30470				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.49798				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>	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.48004				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>	
SSN069 On 15/06/2023 Spot Bond					0.00000	101.08246				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>	
SSN073 On 15/06/2023 Spot Bond					0.00000	101.06616				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN074 On 15/06/2028 Spot Bond					0.00000	112.48981				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>	
SSN075 On 15/06/2023 Spot Bond					0.00000	101.74939				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>	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.97756				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.34882				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN078 On 27/08/2024 Spot Bond					0.00000	101.52123				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 12/09/2025 Spot Bond					0.00000	101.19752				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	99.75984				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			5.47500	5.47500	5.47500	228.54803				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	100.06797				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	98.38975				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	101.29146				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			10.40000	88.24776	10.40000	88.17485				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	101.04610				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			4.91000	211.66462	4.91000	211.50309				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			5.65500	225.20221	5.65500	225.01687				0.00	0	500,000,00
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SSN10: On 10/02/2023 Spot Bond					0.00000	101.68684				0.00	0	
<b>Total SSN107 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 SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.58714				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	101.06904				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	101.26190				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	100.22866				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	98.16582				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	98.72298				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>	
SSN15 On 21/02/2024 Spot Bond					0.00000	101.34104				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	101.12327				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	102.04103				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	108.28908				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	111.14152	4.76930	111.05795				0.00	0	
<b>Total SSN175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN175</b>										<b>0.00</b>	<b>0</b>	
SSN17 On 31/12/2050 Spot Bond			4.76528	45.70549	4.76528	111.28159				0.00	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 SSN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN176</b>										<b>0.00</b>	<b>0</b>	
SSN176 On 28/09/2027 Spot Bond					0.00000	100.85414				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>	
SSN178 On 16/02/2023 Spot Bond					0.00000	101.42741				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>	
SSN179 On 09/06/2024 Spot Bond					0.00000	101.08036				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>	
SSN180 On 14/03/2023 Spot Bond					0.00000	100.98401				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>	
SSN181 On 20/03/2023 Spot Bond					0.00000	100.85806				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>	
SSN182 On 18/02/2024 Spot Bond					0.00000	100.21959				0.00	0	
<b>Total SSN183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN183</b>										<b>0.00</b>	<b>0</b>	
SST201 On 08/12/2026 Spot Bond					0.00000	101.77356				0.00	0	15,000,00
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,00</b>
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	<b>15,000,00</b>
SST201 On 31/08/2027 Spot Bond					0.00000	101.46419				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	104.39958				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			8.70500	103.68364	8.70500	103.61085				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	101.49099				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A11 On 21/02/2024 Spot Bond					0.00000	101.47933				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	101.41506				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	101.51047				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	101.45042				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.16550				0.00	0	
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.45042				0.00	0	
<b>Total T17A23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A23</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			6.83500	104.18736	6.83500	104.13029				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			7.34500	104.40228	7.34500	104.34090				0.00	0	
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.34945				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	101.39901				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	101.45963				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	101.42340				0.00	0	
<b>Total T18A22 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 T18A22</b>										<b>0.00</b>	<b>0</b>	
T18A32 On 21/08/2027 Spot Bond			8.91500	105.47585	8.91500	103.51569				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	101.81816				0.00	400,000,000	200,000,00
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For TC001</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
TC002 On 15/02/2027 Spot Bond					0.00000	101.97289				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	100.67027				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	101.40348				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	101.65974				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	101.10045				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>	
TFS16z On 27/05/2024 Spot Bond					0.00000	101.64550				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	100.29390				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>	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.14667				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>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.17163				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	100.53093				0.00	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 TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.30818				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.18380				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS17€ On 30/11/2026 Spot Bond					0.00000	101.06102				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	101.38375				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	101.48773				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	101.45064				0.00	1,200,000,000	600,000,000
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
TH16A3€ On 21/08/2024 Spot Bond			8.11500	104.26773	8.11500	104.20014				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>	
TH16A4€ On 21/08/2024 Spot Bond					0.00000	101.45977				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A5€ On 21/08/2024 Spot Bond					0.00000	101.45429				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>	
TH16A8€ On 21/08/2024 Spot Bond			5.38500	103.08552	5.38500	103.04088				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B On 21/08/2024 Spot Bond					0.00000	101.49446				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	101.70427				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	101.56383				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	101.55105				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	101.63865				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	101.61493				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	101.94321				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	102.09810				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	102.00700				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	101.53250				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	101.50514				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	101.49602				0.00	0	
<b>Total TH17B3 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 TH17B3</b>										<b>0.00</b>	<b>0</b>	
TH17C On 21/02/2026 Spot Bond					0.00000	101.59815				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	101.55621				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	101.55074				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	101.93342				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	101.86603				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	101.82414				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	101.35023				0.00	0	
<b>Total TH17O3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O3</b>										<b>0.00</b>	<b>0</b>	
TH18B On 21/08/2027 Spot Bond					0.00000	101.49612				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	101.27111				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	101.62381				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	101.54596				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	101.80613				0.00	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 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	101.70927				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	101.34842				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	101.33031				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			9.25000	104.35999	9.25000	104.28181				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	103.26398				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	100.22314				0.00	3,878,000,000	1,000,000,000
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>3,878,000,000</b>	<b>1,000,000,000</b>
<b>Total For TL27</b>										<b>0.00</b>	<b>3,878,000,000</b>	<b>1,000,000,000</b>
TL28 On 24/04/2025 Spot Bond			8.68500	103.65747	8.68500	103.58485				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	101.48915				0.00	3,878,000,000	1,000,000,000
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>3,878,000,000</b>	<b>1,000,000,000</b>
<b>Total For TL29</b>										<b>0.00</b>	<b>3,878,000,000</b>	<b>1,000,000,000</b>
TL30 On 10/06/2024 Spot Bond					0.00000	101.86133				0.00	0	50,000,000
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
TL31 On 10/06/2026 Spot Bond					0.00000	101.81106				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	102.16290				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN23 On 06/11/2023 Spot Bond			9.70000	103.29694	9.70000	103.21588			18,624,000,000,000.00	1,920,000,000	862,700,000
<b>Total TN23 SPOT</b>									<b>18,624,000,000,000.00</b>	<b>1,920,000,000</b>	<b>862,700,000</b>
<b>Total For TN23</b>									<b>18,624,000,000,000.00</b>	<b>1,920,000,000</b>	<b>862,700,000</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	61.02505	100.00000	60.61631			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			9.21500	104.85903	9.21500	104.78205			229,556,708,000.00	24,911,200	1,713,219,300
<b>Total TN25 SPOT</b>									<b>229,556,708,000.00</b>	<b>24,911,200</b>	<b>1,713,219,300</b>
<b>Total For TN25</b>									<b>229,556,708,000.00</b>	<b>24,911,200</b>	<b>1,713,219,300</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	25.03947	100.00000	24.87448			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			10.52500	95.87446	10.52500	95.79299			10,833,287,775,000.00	1,029,291,000	21,346,082,300
<b>Total TN27 SPOT</b>									<b>10,833,287,775,000.00</b>	<b>1,029,291,000</b>	<b>21,346,082,300</b>
<b>Total For TN27</b>									<b>10,833,287,775,000.00</b>	<b>1,029,291,000</b>	<b>21,346,082,300</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	12.45275	100.00000	12.36934			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			10.66500	98.01673	10.66500	103.04784			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			11.29500	99.21084	11.29500	99.12104			135,377,352,000.00	11,985,600	25,026,194,300
<b>Total TN30 SPOT</b>									<b>135,377,352,000.00</b>	<b>11,985,600</b>	<b>25,026,194,300</b>
<b>Total For TN30</b>									<b>135,377,352,000.00</b>	<b>11,985,600</b>	<b>25,026,194,300</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	117.38943	8.00000	117.31356			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			12.14200	95.01703	12.14200	100.58081			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			12.41500	91.48049	12.41500	91.38973			164,459,022,000.00	13,246,800	648,578,800
<b>Total TN40 SPOT</b>									<b>164,459,022,000.00</b>	<b>13,246,800</b>	<b>648,578,800</b>
<b>Total For TN40</b>									<b>164,459,022,000.00</b>	<b>13,246,800</b>	<b>648,578,800</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	103.30403	10.75000	103.21493			0.00	0	
<b>Total TN40/R214 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 TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.95111				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	102.06975				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			5.91500	103.50652	5.91500	104.21420				0.00	0	
<b>Total TNI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNI33</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.07646				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	100.90218				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	100.85525				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	100.92872				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A31 On 20/06/2026 Spot Bond			7.23500	101.95439	7.23500	101.89468				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>	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	100.34247				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>	
TRA4A4 On 13/04/2024 Spot Bond			9.05000	102.93282	9.05000	102.85776				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>	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	100.34247				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>	
TRA4A8 On 13/04/2024 Spot Bond			8.24500	102.98077	8.24500	102.91222				0.00	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 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	99.14885				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	100.74411				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	100.98617				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	100.95540				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	101.15516				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	101.15516				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	99.79152				0.00	0	
<b>Total TSP261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP261</b>										<b>0.00</b>	<b>0</b>	
TSP262 On 13/02/2023 Spot Bond					0.00000	99.67532				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	99.18221				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	100.29993				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	99.88186				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.31526				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>	
TWC427 On 28/01/2023 Spot Bond					0.00000	99.93964				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>	
TWC428 On 03/03/2023 Spot Bond					0.00000	101.23198				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>	
TWC429 On 27/02/2023 Spot Bond					0.00000	101.31211				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>	
TWC430 On 08/03/2023 Spot Bond					0.00000	101.13817				0.00	0	
<b>Total TWC430 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC430</b>										<b>0.00</b>	<b>0</b>	
TWC431 On 01/04/2023 Spot Bond					0.00000	99.89943				0.00	0	
<b>Total TWC431 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC431</b>										<b>0.00</b>	<b>0</b>	
TWC432 On 13/04/2023 Spot Bond					0.00000	100.41963				0.00	0	
<b>Total TWC432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC432</b>										<b>0.00</b>	<b>0</b>	
TWC433 On 13/04/2023 Spot Bond					0.00000	100.31558				0.00	0	
<b>Total TWC433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC433</b>										<b>0.00</b>	<b>0</b>	
TWC434 On 17/04/2023 Spot Bond					0.00000	100.23035				0.00	0	
<b>Total TWC434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC434</b>										<b>0.00</b>	<b>0</b>	
TWC435 On 17/04/2023 Spot Bond					0.00000	100.33900				0.00	0	
<b>Total TWC435 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC435</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			10.53500	106.45164	10.53500	106.36110				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>	
UU1A01 On 15/05/2024 Spot Bond					0.00000	101.60689				0.00	0	
<b>Total UU1A01 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 UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.68040				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	101.63678				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	101.76621				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	101.05796				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	101.17832				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			9.97000	9.97000	9.97000	101.96723				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	101.79608				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	101.84386				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	102.05484				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.09463				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	101.32978				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	100.30615				0.00	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 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	101.74024			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	101.59518			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	102.36041			0.00	600,000,000	300,000,000
<b>Total VKE16 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For VKE16</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
VKE18 On 27/08/2024 Spot Bond					0.00000	102.48162			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	101.57056			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	101.44291			0.00	400,000,000	200,000,000
<b>Total VKE20 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For VKE20</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	100.87669			0.00	0	
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>									<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>									<b>1.56e+017</b>	<b>655,671,073,500</b>	<b>121,995,563,510</b>
<b>Total for SPOT :</b>									<b>1.56e+017</b>	<b>655,671,073,500</b>	<b>121,995,563,510</b>
<b>Total Futures</b>									<b>1.56e+017</b>	<b>655,671,090,728</b>	<b>121,997,399,510</b>
<b>Total Options</b>									<b>9 746 660.00</b>	<b>6,000</b>	<b>149,610</b>
<b>Grand Total:</b>									<b>1.56e+017</b>	<b>655,671,096,728</b>	<b>121,997,549,230</b>