



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 23/05/2023

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	03/08/2023	Bond Future			13.29439	71.24391	13.27560	71.32315			0.00	0	35
ES33	On	02/11/2023	Bond Future			13.45967	69.05511	13.43999	69.13640			0.00	0	
ES33	On	01/02/2024	Bond Future			13.63011	70.64747	13.60952	70.73073			0.00	0	
ES33	On	02/05/2024	Bond Future			13.80631	68.47631	13.78482	68.56136			0.00	0	
ES33	On	01/08/2024	Bond Future			14.01517	69.96187	13.99276	70.04845			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	03/08/2023	Bond Future			13.61877	68.01174	13.61021	68.05246			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			13.77202	65.28512	13.76304	65.32703			0.00	0	
ES42	On	01/02/2024	Bond Future			13.92181	66.79074	13.91244	66.83369			0.00	0	
ES42	On	02/05/2024	Bond Future			14.08201	64.06823	14.07225	64.11210			0.00	0	
ES42	On	01/08/2024	Bond Future			14.26603	65.45513	14.25592	65.49961			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	03/08/2023	Bond Future			170.06603	170.06603	170.04765	170.04765			0.00	0	6,30

an  
est

50  
0  
0  
0  
0

**50**

**50**

30  
0  
0  
0  
0

**10**

**10**

35

iPM

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	02/11/2023	Bond Future			173.90967	173.90967	173.89149	173.89149			0.00	0	
I2025	On	01/02/2024	Bond Future			176.09971	176.09971	176.08125	176.08125			0.00	0	
I2025	On	02/05/2024	Bond Future			180.16286	180.16286	180.14378	180.14378			0.00	0	
I2025	On	01/08/2024	Bond Future			182.21825	182.21825	182.19794	182.19794			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,30</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>6,30</b>
I2029	On	03/08/2023	Bond Future			123.39164	123.39164	123.37649	123.37649			0.00	0	2,2
I2029	On	02/11/2023	Bond Future			124.83354	124.83354	124.81851	124.81851			0.00	0	
I2029	On	01/02/2024	Bond Future			127.71166	127.71166	127.69636	127.69636			0.00	0	
I2029	On	02/05/2024	Bond Future			129.27049	129.27049	129.25471	129.25471			0.00	0	
I2029	On	01/08/2024	Bond Future			132.08575	132.08575	132.06902	132.06902			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,27</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,27</b>
I2033	On	03/08/2023	Bond Future			115.71710	115.71710	115.70115	115.70115			0.00	0	7,2
I2033	On	02/11/2023	Bond Future			116.89271	116.89271	116.87676	116.87676			0.00	0	
I2033	On	01/02/2024	Bond Future			119.58775	119.58775	119.57154	119.57154			0.00	0	
I2033	On	02/05/2024	Bond Future			120.86277	120.86277	120.84608	120.84608			0.00	0	
I2033	On	01/08/2024	Bond Future			123.49490	123.49490	123.47731	123.47731			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,22</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,22</b>
I2038	On	03/08/2023	Bond Future			124.91088	124.91088	124.59637	124.59637			0.00	0	3,0
I2038	On	02/11/2023	Bond Future			127.73425	127.73425	127.41296	127.41296			0.00	0	1,6
I2038	On	01/02/2024	Bond Future			128.63226	128.63226	128.30371	128.30371			0.00	0	
I2038	On	02/05/2024	Bond Future			131.60001	131.60001	131.26380	131.26380			0.00	0	
I2038	On	01/08/2024	Bond Future			132.36270	132.36270	132.01860	132.01860			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,67</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>4,67</b>
I2046	On	03/08/2023	Bond Future			109.52199	109.52199	109.84789	109.84789			0.00	0	12,8
I2046	On	02/11/2023	Bond Future			109.88118	109.88118	110.21471	110.21471			0.00	0	4,2
I2046	On	01/02/2024	Bond Future			112.41461	112.41461	112.75597	112.75597			0.00	0	
I2046	On	02/05/2024	Bond Future			112.82726	112.82726	113.17656	113.17656			0.00	0	
I2046	On	01/08/2024	Bond Future			115.28234	115.28234	115.63877	115.63877			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,17</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>17,17</b>
I2050	On	03/08/2023	Bond Future			109.40342	109.40342	109.38734	109.38734			3,282,102.60	30	10,7
I2050	On	02/11/2023	Bond Future			111.87599	111.87599	111.85996	111.85996			0.00	0	3,1
I2050	On	01/02/2024	Bond Future			112.17668	112.17668	112.16036	112.16036			0.00	0	
I2050	On	02/05/2024	Bond Future			114.76462	114.76462	114.74785	114.74785			0.00	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	01/08/2024	Bond Future			114.92122	114.92122	114.90354	114.90354			0.00	0	
<b>Total I2050 Future</b>												<b>3,282,102.60</b>	<b>30</b>	<b>13,88</b>
<b>Total For I2050</b>												<b>3,282,102.60</b>	<b>30</b>	<b>13,88</b>
R186	On	03/08/2023	Bond Future			9.99470	102.76818	10.03363	102.65812		5.34	0.00	0	82,58
R186	On	02/11/2023	Bond Future			10.07949	105.06637	10.12197	104.95422		4.99	32,045,242.85	305	13,88
R186	On	01/02/2024	Bond Future			10.15972	102.15314	10.20648	102.03853		4.83	0.00	0	
R186	On	02/05/2024	Bond Future			10.25452	104.48689	10.30647	104.36956		4.43	0.00	0	
R186	On	01/08/2024	Bond Future			10.43638	101.42547	10.49483	101.30514		4.14	0.00	0	
<b>Total R186 Future</b>												<b>32,045,242.85</b>	<b>305</b>	<b>96,43</b>
R186	On	03/08/2023	Bond Future	9.75	Call			631.29000	0.63129	667,150	5.34	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,436.63000	1.43663	1,362,430	5.34	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			608.67000	0.60867	643,590	5.33	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,471.10000	1.47110	1,395,960	5.33	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			619.83000	0.61983	655,220	5.33	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,453.71000	1.45371	1,379,040	5.33	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,557.72000	2.55772	2,475,040	4.81	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			1,095.54000	1.09554	1,046,120	5.20	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Call			438.75000	0.43875	461,670	4.80	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			3,044.55000	3.04455	2,955,320	4.80	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			595.65000	0.59565	624,830	4.81	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,577.26000	2.57726	2,494,290	4.81	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			603.14000	0.60314	632,610	4.81	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			610.93000	0.61093	640,690	4.81	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,538.49000	2.53849	2,456,100	4.81	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			1,877.97000	1.87797	1,940,700	5.20	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			852.45000	0.85245	888,720	4.59	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			2,601.84000	2.60184	2,523,500	4.59	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			861.79000	0.86179	898,320	4.59	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			2,586.15000	2.58615	2,508,070	4.59	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			871.49000	0.87149	908,300	4.60	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			2,570.83000	2.57083	2,493,030	4.60	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			5,553.20000	5.55320	5,447,140	4.00	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			191.13000	0.19113	202,180	4.00	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			5,596.86000	5.59686	5,490,580	4.00	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call			193.41000	0.19341	204,570	4.00	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			5,575.02000	5.57502	5,468,850	4.00	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			195.71000	0.19571	206,980	4.00	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call			415.53000	0.41553	437,340	3.70	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put			4,196.71000	4.19671	4,098,190	3.70	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	01/08/2024	Bond Future	8.68	Call			407.93000	0.40793	429,420	3.70	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put			4,232.27000	4.23227	4,133,430	3.70	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call			411.71000	0.41171	433,370	3.70	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put			4,214.47000	4.21447	4,115,800	3.70	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,43</b>
<b>Total For R186</b>												<b>32,045,242.85</b>	<b>305</b>	<b>99,86</b>
R197	On	03/08/2023	Bond Future			334.51550	334.51550	334.43239	334.43239			0.00	0	4
R197	On	02/11/2023	Bond Future			342.07542	342.07542	341.99162	341.99162			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>4</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>4</b>
R202	On	03/08/2023	Bond Future			247.87651	247.87651	247.84162	247.84162			0.00	0	5,33
R202	On	02/11/2023	Bond Future			253.47843	253.47843	253.44335	253.44335			0.00	0	
R202	On	01/02/2024	Bond Future			254.28809	254.28809	254.25243	254.25243			0.00	0	
R202	On	02/05/2024	Bond Future			260.15482	260.15482	260.11836	260.11836			0.00	0	
R202	On	01/08/2024	Bond Future			260.64246	260.64246	260.60384	260.60384			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,33</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>5,33</b>
R2030	On	03/08/2023	Bond Future			11.33170	85.16441	11.33849	85.13683		9.29	0.00	0	103,78
R2030	On	02/11/2023	Bond Future			11.44495	87.06948	11.45203	87.04156		9.14	0.00	0	1
R2030	On	01/02/2024	Bond Future			11.56037	85.05111	11.56782	85.02266		9.12	0.00	0	
R2030	On	02/05/2024	Bond Future			11.68997	86.99394	11.69788	86.96471		7.90	0.00	0	
R2030	On	01/08/2024	Bond Future			11.86643	84.86011	11.87492	84.82991		8.01	0.00	0	
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>103,86</b>
R2030	On	03/08/2023	Bond Future	10.40	Call			196.33000	0.19633	195,160	8.56	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.40	Put			4,117.79000	4.11779	4,089,040	8.56	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			1,425.36000	1.42536	1,402,040	9.41	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call			6,162.58000	6.16258	6,183,990	11.51	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			147.24000	0.14724	141,070	11.51	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.35	Call			1,453.53000	1.45353	1,457,910	9.42	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			1,406.81000	1.40681	1,383,610	9.42	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			1,475.75000	1.47575	1,480,250	9.43	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			371.37000	0.37137	370,550	8.70	0.00	0	3
R2030	On	03/08/2023	Bond Future	10.65	Put			3,226.31000	3.22631	3,197,910	8.70	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call			1,431.49000	1.43149	1,435,750	9.41	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			1,388.46000	1.38846	1,365,380	9.43	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call			5,129.58000	5.12958	5,148,630	11.11	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			234.12000	0.23412	225,590	11.11	0.00	0	1,0
R2030	On	02/11/2023	Bond Future	10.39	Call			608.96000	0.60896	610,370	8.80	0.00	0	5

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	02/11/2023	Bond Future	9.89	Call			316.11000	0.31611	316,290	9.01	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.82	Put			3,606.24000	3.60624	3,581,720	8.88	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Call			2,118.53000	2.11853	2,126,090	9.28	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Put			2,205.43000	2.20543	2,185,070	9.28	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.07	Call			397.97000	0.39797	398,480	8.90	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.07	Put			6,072.96000	6.07296	6,045,550	8.90	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Put			6,764.78000	6.76478	6,737,040	9.01	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Put			4,928.65000	4.92865	4,902,140	8.80	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			1,041.46000	1.04146	1,044,740	8.87	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			3,661.55000	3.66155	3,636,910	8.87	0.00	0	
R2030	On	02/11/2023	Bond Future	9.57	Call			207.13000	0.20713	206,950	9.22	0.00	0	80
R2030	On	02/11/2023	Bond Future	9.57	Put			8,051.71000	8.05171	8,023,610	9.22	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Call			2,421.79000	2.42179	2,430,440	9.40	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Put			1,958.33000	1.95833	1,939,060	9.40	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.81	Call			1,054.79000	1.05479	1,058,130	8.88	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			3,633.94000	3.63394	3,609,360	8.88	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			1,068.01000	1.06801	1,071,410	8.88	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put			1,875.85000	1.87585	1,860,140	9.86	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.35	Call			2,223.26000	2.22326	2,231,400	9.20	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put			3,060.13000	3.06013	3,039,820	9.20	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call			2,242.34000	2.24234	2,250,540	9.21	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put			3,040.57000	3.04057	3,020,320	9.21	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call			2,261.51000	2.26151	2,269,770	9.22	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put			3,021.11000	3.02111	3,000,920	9.22	0.00	0	
R2030	On	01/02/2024	Bond Future	10.39	Call			857.94000	0.85794	861,070	8.70	0.00	0	50
R2030	On	01/02/2024	Bond Future	10.39	Put			5,508.82000	5.50882	5,483,500	8.70	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Call			1,614.06000	1.61406	1,620,140	8.94	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Put			3,817.45000	3.81745	3,795,080	8.94	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.31	Call			2,147.75000	2.14775	2,155,650	9.17	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put			3,139.43000	3.13943	3,118,880	9.17	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	9.93	Call			528.67000	0.52867	530,320	8.79	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	9.93	Put			7,082.24000	7.08224	7,055,440	8.79	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Call			610.16000	0.61016	612,200	8.73	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Put			6,579.36000	6.57936	6,552,950	8.73	0.00	0	
R2030	On	01/02/2024	Bond Future	10.16	Call			667.98000	0.66798	670,280	8.70	0.00	0	20
R2030	On	01/02/2024	Bond Future	12.10	Call			3,877.76000	3.87776	3,890,500	9.86	0.00	0	
R2030	On	01/02/2024	Bond Future	10.16	Put			6,263.97000	6.26397	6,237,820	8.70	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call			360.62000	0.36062	361,530	8.93	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put			8,438.52000	8.43852	8,410,980	8.93	0.00	0	
R2030	On	01/02/2024	Bond Future	9.89	Call			507.16000	0.50716	508,720	8.80	0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	01/02/2024	Bond Future	9.89	Put		7,228.55000	7.22855	7,201,660	8.80	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Call		3,053.13000	3.05313	3,063,740	9.54	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Put		2,361.04000	2.36104	2,343,200	9.54	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.86	Call		3,304.11000	3.30411	3,315,390	9.64	0.00	0	
R2030	On	01/02/2024	Bond Future	11.86	Put		2,197.58000	2.19758	2,180,410	9.64	0.00	0	50
R2030	On	02/05/2024	Bond Future	10.16	Call		637.09000	0.63709	640,200	7.42	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Put		6,564.23000	6.56423	6,538,110	7.42	0.00	0	
R2030	On	02/05/2024	Bond Future	10.82	Call		1,254.36000	1.25436	1,260,370	7.51	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.82	Put		4,576.54000	4.57654	4,553,320	7.51	0.00	0	
R2030	On	02/05/2024	Bond Future	9.66	Call		371.34000	0.37134	373,060	7.50	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	9.66	Put		8,335.86000	8.33586	8,308,350	7.50	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		438.94000	0.43894	441,010	7.47	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		7,786.34000	7.78634	7,759,180	7.47	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		443.89000	0.44389	445,990	7.47	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		7,750.33000	7.75033	7,723,200	7.47	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		7,714.20000	7.71420	7,687,090	7.47	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Call		3,238.69000	3.23869	3,251,310	8.25	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Put		2,350.07000	2.35007	2,333,460	8.25	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	12.38	Call		4,273.98000	4.27398	4,289,100	8.62	0.00	0	
R2030	On	02/05/2024	Bond Future	12.38	Put		1,800.12000	1.80012	1,786,010	8.62	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	9.83	Call		448.70000	0.44870	450,820	7.47	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call		904.96000	0.90496	909,560	7.48	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put		6,437.29000	6.43729	6,411,690	7.48	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call		912.71000	0.91271	917,360	7.48	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put		6,406.56000	6.40656	6,381,010	7.48	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call		897.25000	0.89725	901,820	7.48	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put		6,468.07000	6.46807	6,442,440	7.48	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>17,80</b>
<b>Total For R2030</b>											<b>0.00</b>	<b>0</b>	<b>121,67</b>
R2032	On	03/08/2023	Bond Future			11.99205	83.10278	11.98323	83.14313	10.85	436,040,286.66	5,247	119,10
R2032	On	02/11/2023	Bond Future			12.11934	80.79772	12.11004	80.83929	11.72	0.00	0	64,90
R2032	On	01/02/2024	Bond Future			12.24565	82.64241	12.23591	82.68495	11.24	0.00	0	
R2032	On	02/05/2024	Bond Future			12.38091	80.36712	12.37071	80.41060	9.75	0.00	0	
R2032	On	01/08/2024	Bond Future			12.55106	82.09391	12.54045	82.13793	9.63	0.00	0	
<b>Total R2032 Future</b>											<b>436,040,286.66</b>	<b>5,247</b>	<b>184,00</b>
R2032	On	03/08/2023	Bond Future	9.60	Call		0.98000	0.00098	0,860	9.65	0.00	0	1,50
R2032	On	03/08/2023	Bond Future	9.60	Put		11,957.79000	11.95779	11,998,020	9.65	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call		17.87000	0.01787	16,440	9.55	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.90	Call		1,467.36000	1.46736	1,437,070	11.11	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
R2032	On	03/08/2023	Bond Future	11.90	Put			1,849.38000	1.84938	1,859,440	11.11	0.00	0	
R2032	On	03/08/2023	Bond Future	12.00	Call			1,710.93000	1.71093	1,678,650	11.28	167,865.00	100	5,00
R2032	On	03/08/2023	Bond Future	11.75	Call			1,138.00000	1.13800	1,111,040	10.85	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			2,214.63000	2.21463	2,228,020	10.85	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			1,158.54000	1.15854	1,131,340	10.87	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Put			3,110.81000	3.11081	3,131,670	10.36	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.77	Call			1,179.27000	1.17927	1,151,840	10.88	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			2,162.83000	2.16283	2,175,750	10.88	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put			8,233.78000	8.23378	8,272,700	9.55	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call			621.06000	0.62106	601,570	10.36	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			2,188.62000	2.18862	2,201,770	10.87	0.00	0	
R2032	On	03/08/2023	Bond Future	12.00	Put			1,634.24000	1.63424	1,642,310	11.28	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Call			772.22000	0.77222	750,160	10.52	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put			2,787.35000	2.78735	2,805,640	10.52	0.00	0	7,50
R2032	On	02/11/2023	Bond Future	11.24	Put			4,972.04000	4.97204	4,996,430	11.10	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Call			2,080.08000	2.08008	2,053,570	11.62	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put			3,026.53000	3.02653	3,041,590	11.62	0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Call			393.98000	0.39398	384,510	11.11	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.59	Put			7,588.05000	7.58805	7,620,150	11.11	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Call			776.46000	0.77646	761,370	11.02	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.23	Call			941.30000	0.94130	924,250	11.09	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			5,007.04000	5.00704	5,031,560	11.09	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			954.01000	0.95401	936,830	11.10	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Put			5,513.82000	5.51382	5,540,300	11.02	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			928.87000	0.92887	911,970	11.09	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			5,042.35000	5.04235	5,067,020	11.09	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Call			2,934.50000	2.93450	2,903,550	12.02	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Put			2,267.69000	2.26769	2,278,310	12.02	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.83	Call			2,271.07000	2.27107	2,247,100	11.08	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Call			795.00000	0.79500	782,410	10.61	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.50	Put			2,676.73000	2.67673	2,688,580	11.75	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.62	Call			4,136.91000	4.13691	4,105,200	11.88	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put			2,481.80000	2.48180	2,492,630	11.88	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.75	Call			2,113.82000	2.11382	2,090,750	11.01	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Put			4,274.33000	4.27433	4,293,800	11.01	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.59	Call			651.33000	0.65133	640,390	10.66	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.83	Put			4,070.65000	4.07065	4,089,220	11.08	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call			2,291.38000	2.29138	2,267,300	11.09	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put			4,045.99000	4.04599	4,064,450	11.09	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call			778.83000	0.77883	766,430	10.62	0.00	0	1,20



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	01/02/2024	Bond Future	10.76	Put			7,583.46000	7.58346	7,613,600	10.62	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Put			8,287.63000	8.28763	8,319,230	10.66	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Put			7,502.47000	7.50247	7,532,420	10.61	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Call			1,096.97000	1.09697	1,081,350	10.61	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.09	Put			6,316.32000	6.31632	6,343,240	10.61	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Call			337.52000	0.33752	330,790	10.80	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put			10,890.33000	10.89033	10,926,140	10.80	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Call			4,436.11000	4.43611	4,403,510	12.01	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Put			2,315.34000	2.31534	2,325,280	12.01	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.85	Call			2,311.51000	2.31151	2,287,320	11.10	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put			4,021.18000	4.02118	4,039,530	11.10	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Call			3,819.63000	3.81963	3,788,940	11.75	0.00	0	
R2032	On	02/05/2024	Bond Future	10.65	Put			8,384.19000	8.38419	8,418,200	9.17	0.00	0	
R2032	On	02/05/2024	Bond Future	10.86	Call			732.98000	0.73298	721,810	9.15	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.55	Put			8,805.58000	8.80558	8,840,350	9.19	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call			528.15000	0.52815	519,360	9.19	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Put			2,210.37000	2.21037	2,222,130	10.38	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	13.18	Call			5,209.03000	5.20903	5,175,250	10.67	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Put			1,854.28000	1.85428	1,863,980	10.67	0.00	0	50
R2032	On	02/05/2024	Bond Future	10.65	Call			583.97000	0.58397	574,500	9.17	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	10.36	Put			9,630.48000	9.63048	9,666,580	9.22	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call			516.19000	0.51619	507,550	9.19	0.00	0	
R2032	On	02/05/2024	Bond Future	10.86	Put			7,529.56000	7.52956	7,561,870	9.15	0.00	0	
R2032	On	02/05/2024	Bond Future	11.09	Call			928.58000	0.92858	915,360	9.11	0.00	0	50
R2032	On	02/05/2024	Bond Future	11.09	Put			6,642.97000	6.64297	6,673,230	9.11	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call			522.14000	0.52214	513,430	9.19	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Call			4,425.83000	4.42583	4,394,110	10.38	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put			8,848.15000	8.84815	8,882,990	9.19	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put			8,763.12000	8.76312	8,797,810	9.19	0.00	0	
R2032	On	02/05/2024	Bond Future	10.59	Call			546.13000	0.54613	537,120	9.18	0.00	0	50
R2032	On	02/05/2024	Bond Future	10.59	Put			8,635.87000	8.63587	8,670,340	9.18	0.00	0	
R2032	On	02/05/2024	Bond Future	10.36	Call			419.37000	0.41937	411,990	9.22	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	13.35	Call			5,702.69000	5.70269	5,667,810	10.84	0.00	0	
R2032	On	02/05/2024	Bond Future	13.35	Put			1,667.00000	1.66700	1,675,600	10.84	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	11.35	Call			1,212.70000	1.21270	1,196,870	9.14	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	11.35	Put			5,724.83000	5.72483	5,752,480	9.14	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Put			7,286.09000	7.28609	7,316,320	9.03	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Call			1,149.05000	1.14905	1,135,170	9.02	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Put			7,249.80000	7.24980	7,279,940	9.02	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Call			1,158.81000	1.15881	1,144,850	9.02	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 Intere
R2032	On	01/08/2024	Bond Future	11.15	Put			7,213.88000	7.21388	7,243,940	9.02	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Call			1,139.63000	1.13963	1,125,840	9.03	0.00	0	
<b>Total R2032 Option</b>												<b>167,865.00</b>	<b>100</b>	<b>50,35</b>
<b>Total For R2032</b>												<b>436,208,151.66</b>	<b>5,347</b>	<b>234,44</b>
R2035	On	03/08/2023	Bond Future			12.48278	82.09262	12.46365	82.18965		12.88	0.00	0	55,44
R2035	On	02/11/2023	Bond Future			12.61519	79.41728	12.59519	79.51681		13.39	414,558,201.60	5,220	111,48
R2035	On	01/02/2024	Bond Future			12.75123	81.23036	12.73035	81.33223		12.84	0.00	0	
R2035	On	02/05/2024	Bond Future			12.88408	78.57139	12.86233	78.67551		11.69	0.00	0	
R2035	On	01/08/2024	Bond Future			13.04574	80.26003	13.02310	80.36606		11.29	0.00	0	
<b>Total R2035 Future</b>												<b>414,558,201.60</b>	<b>5,220</b>	<b>166,92</b>
R2035	On	03/08/2023	Bond Future	11.75	Call			530.52000	0.53052	501,290	12.16	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			3,305.70000	3.30570	3,361,670	12.51	0.00	0	
R2035	On	03/08/2023	Bond Future	12.50	Call			0.00000	0.00000	1,972,830	13.27	0.00	0	
R2035	On	03/08/2023	Bond Future	12.50	Put			0.00000	0.00000	1,885,620	13.27	0.00	0	
R2035	On	03/08/2023	Bond Future	11.75	Put			4,276.75000	4.27675	4,344,550	12.16	0.00	0	4,81
R2035	On	03/08/2023	Bond Future	11.98	Call			865.95000	0.86595	825,860	12.48	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			3,377.48000	3.37748	3,434,420	12.48	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			883.01000	0.88301	842,440	12.50	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			3,341.46000	3.34146	3,397,920	12.50	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			900.28000	0.90028	859,220	12.51	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put			6,919.07000	6.91907	6,994,060	12.43	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			693.72000	0.69372	668,910	12.44	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			6,874.46000	6.87446	6,949,180	12.44	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Call			184.34000	0.18434	175,330	12.29	0.00	0	40
R2035	On	02/11/2023	Bond Future	12.85	Call			3,675.17000	3.67517	3,608,160	14.26	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put			2,420.50000	2.42050	2,453,020	14.26	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.12	Call			429.12000	0.42912	411,650	12.28	0.00	0	40
R2035	On	02/11/2023	Bond Future	10.62	Put			10,973.49000	10.97349	11,064,010	12.29	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Put			8,297.95000	8.29795	8,380,010	12.28	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call			682.82000	0.68282	658,280	12.43	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call			704.90000	0.70490	679,810	12.45	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put			6,830.17000	6.83017	6,904,610	12.45	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call			2,241.92000	2.24192	2,195,540	12.50	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put			4,996.87000	4.99687	5,052,360	12.50	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call			2,262.82000	2.26282	2,216,180	12.51	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put			4,966.48000	4.96648	5,021,710	12.51	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Call			394.27000	0.39427	380,800	12.00	0.00	0	40
R2035	On	01/02/2024	Bond Future	12.20	Put			4,936.25000	4.93625	4,991,230	12.52	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call			5,695.44000	5.69544	5,620,980	14.02	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 Intere
R2035	On	01/02/2024	Bond Future	13.46	Put		2,245.95000	2.24595	2,273,360	14.02		0.00	0	40
R2035	On	01/02/2024	Bond Future	11.12	Call		727.81000	0.72781	706,200	11.98		0.00	0	40
R2035	On	01/02/2024	Bond Future	10.62	Put		11,747.87000	11.74787	11,836,270	12.00		0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put		9,191.11000	9.19111	9,271,370	11.98		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		2,283.82000	2.28382	2,236,930	12.52		0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		782.78000	0.78278	761,050	10.98		0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		9,364.08000	9.36408	9,446,470	10.98		0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		791.14000	0.79114	769,230	10.98		0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put		9,316.93000	9.31693	9,399,140	10.98		0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		774.50000	0.77450	752,940	10.98		0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		9,411.37000	9.41137	9,493,930	10.98		0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Put		7,662.25000	7.66225	7,734,740	10.64		0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Call		1,575.66000	1.57566	1,541,910	10.65		0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Put		7,624.47000	7.62447	7,696,750	10.65		0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Call		1,590.12000	1.59012	1,556,160	10.65		0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Put		7,586.81000	7.58681	7,658,880	10.65		0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Call		1,561.28000	1.56128	1,527,740	10.64		0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>7,27</b>	
<b>Total For R2035</b>											<b>414,558,201.60</b>	<b>5,220</b>	<b>174,15</b>	
R2037	On	03/08/2023	Bond Future			12.77519	73.01980	12.75619	73.11539	14.59		6,498,762.20	89	131,56
R2037	On	02/11/2023	Bond Future			12.90325	74.65338	12.88344	74.75139	14.38		0.00	0	
R2037	On	01/02/2024	Bond Future			13.03409	72.10124	13.01344	72.20161	14.61		0.00	0	
R2037	On	02/05/2024	Bond Future			13.17266	73.74794	13.15118	73.85053	12.60		0.00	0	
R2037	On	01/08/2024	Bond Future			13.34252	71.07748	13.32019	71.18187	12.90		0.00	0	
<b>Total R2037 Future</b>											<b>6,498,762.20</b>	<b>89</b>	<b>131,56</b>	
R2037	On	03/08/2023	Bond Future	12.14	Put		3,888.04000	3.88804	3,949,480	13.99		0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Put		9,732.60000	9.73260	9,825,240	13.15		0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		655.60000	0.65560	622,370	13.96		0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,967.23000	3.96723	4,029,590	13.96		0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		669.70000	0.66970	636,010	13.97		0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,927.56000	3.92756	3,989,460	13.97		0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		683.89000	0.68389	649,740	13.99		0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call		1.78000	0.00178	1,520	13.14		0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		14,104.74000	14.10474	14,200,070	13.14		0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		28.05000	0.02805	25,100	13.15		0.00	0	1,80
R2037	On	02/11/2023	Bond Future	11.55	Put		7,625.65000	7.62565	7,702,910	13.18		0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		557.95000	0.55795	536,960	13.18		0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		7,577.04000	7.57704	7,654,060	13.18		0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		566.19000	0.56619	544,980	13.18		0.00	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
R2037	On	02/11/2023	Bond Future	11.57	Put		7.528.57000	7.52857	7,605,370	13.18	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		549.79000	0.54979	529,040	13.18	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		5,462.77000	5.46277	5,520,130	14.10	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		1,981.44000	1.98144	1,938,940	14.08	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		5,528.00000	5.52800	5,585,870	14.08	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		2,000.95000	2.00095	1,958,190	14.09	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		5,495.31000	5.49531	5,552,920	14.09	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		2,020.56000	2.02056	1,977,550	14.10	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		775.19000	0.77519	753,990	11.85	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		9,637.52000	9.63752	9,718,910	11.85	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		758.81000	0.75881	737,940	11.85	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		9,734.59000	9.73459	9,816,310	11.85	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		766.97000	0.76697	745,930	11.85	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		9,686.00000	9.68600	9,767,550	11.85	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put		7,693.96000	7.69396	7,764,330	12.18	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call		1,643.87000	1.64387	1,609,650	12.19	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put		7,655.98000	7.65598	7,726,150	12.19	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call		1,614.47000	1.61447	1,580,660	12.18	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Put		7,732.07000	7.73207	7,802,650	12.18	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call		1,629.13000	1.62913	1,595,110	12.18	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,60</b>
<b>Total For R2037</b>											<b>6,498,762.20</b>	<b>89</b>	<b>135,15</b>
R2040	On	03/08/2023	Bond Future			12.87790	73.92837	12.85370	74.05752	15.38	50,788,790.19	687	133,36
R2040	On	02/11/2023	Bond Future			13.00347	75.58230	12.97826	75.71468	15.17	680,240.70	9	10
R2040	On	01/02/2024	Bond Future			13.13164	72.80100	13.10540	72.93645	15.47	728,010.00	10	10
R2040	On	02/05/2024	Bond Future			13.26665	74.46368	13.23937	74.60213	13.51	0.00	0	
R2040	On	01/08/2024	Bond Future			13.43134	71.55785	13.40295	71.69895	13.79	0.00	0	
<b>Total R2040 Future</b>											<b>52,197,040.89</b>	<b>706</b>	<b>133,50</b>
R2040	On	03/08/2023	Bond Future	12.21	Call		668.08000	0.66808	627,120	14.47	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		4,240.07000	4.24007	4,328,260	14.47	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		682.41000	0.68241	640,860	14.48	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		4,196.84000	4.19684	4,284,440	14.48	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		696.94000	0.69694	654,800	14.49	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		4,153.87000	4.15387	4,240,880	14.49	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		8,514.21000	8.51421	8,621,820	13.91	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		542.95000	0.54295	517,880	13.91	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		8,460.56000	8.46056	8,567,870	13.91	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		551.19000	0.55119	525,840	13.91	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		8,407.07000	8.40707	8,514,100	13.91	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2040	On	02/11/2023	Bond Future	11.58	Call		534.79000	0.53479	510,020	13.91		0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		1,949.09000	1.94909	1,896,050	14.68		0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		6,139.09000	6.13909	6,221,500	14.68		0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		1,968.04000	1.96804	1,914,670	14.69		0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		6,101.61000	6.10161	6,183,690	14.69		0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		1,987.32000	1.98732	1,933,620	14.70		0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		6,064.52000	6.06452	6,146,270	14.70		0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put		9,965.45000	9.96545	10,073,710	12.69		0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Call		915.58000	0.91558	885,870	12.69		0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		10,068.52000	10.06852	10,177,260	12.69		0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call		925.16000	0.92516	895,210	12.69		0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Put		10,016.91000	10.01691	10,125,410	12.69		0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call		934.81000	0.93481	904,620	12.69		0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Call		2,001.07000	2.00107	1,951,620	13.02		0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Put		7,616.81000	7.61681	7,708,460	13.02		0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Call		1,966.58000	1.96658	1,917,700	13.01		0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Put		7,694.51000	7.69451	7,786,730	13.01		0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Call		1,983.78000	1.98378	1,934,620	13.01		0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Put		7,655.58000	7.65558	7,747,520	13.01		0.00	0	
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>												<b>52,197,040.89</b>	<b>706</b>	<b>133,50</b>
R2044	On	03/08/2023	Bond Future			12.89813	70.51096	12.88420	70.58530	16.29		0.00	0	85,3'
R2044	On	02/11/2023	Bond Future			13.01835	72.08851	13.00384	72.16474	16.08		0.00	0	
R2044	On	01/02/2024	Bond Future			13.14083	69.35265	13.12572	69.43071	16.43		0.00	0	
R2044	On	02/05/2024	Bond Future			13.26943	70.93648	13.25373	71.01627	15.31		0.00	0	
R2044	On	01/08/2024	Bond Future			13.42594	68.07990	13.40964	68.16106	15.38		0.00	0	
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>85,31</b>
R2044	On	03/08/2023	Bond Future	11.75	Call		199.37000	0.19937	187,250	14.69		0.00	0	4,5'
R2044	On	03/08/2023	Bond Future	12.16	Call		575.23000	0.57523	549,770	15.26		0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		4,632.18000	4.63218	4,681,060	15.26		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		588.18000	0.58818	562,350	15.27		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		4,586.44000	4.58644	4,634,950	15.27		0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Call		1,141.10000	1.14110	1,102,490	15.82		0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Put		6,731.17000	6.73117	6,793,390	14.69		0.00	0	3,0'
R2044	On	03/08/2023	Bond Future	12.00	Call		394.33000	0.39433	374,570	15.04		0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put		5,401.02000	5.40102	5,455,600	15.04		0.00	0	4,7'
R2044	On	03/08/2023	Bond Future	12.15	Call		562.56000	0.56256	537,480	15.24		0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Put		3,245.39000	3.24539	3,281,120	15.82		0.00	0	9,1'
R2044	On	03/08/2023	Bond Future	12.15	Put		4,678.28000	4.67828	4,727,540	15.24		0.00	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
R2044	On	02/11/2023	Bond Future	11.55	Call		500.18000	0.50018	484,520	14.74	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		8,916.70000	8.91670	8,977,270	14.74	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		507.98000	0.50798	492,150	14.74	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		8,860.91000	8.86091	8,921,310	14.74	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		515.87000	0.51587	499,860	14.74	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		8,805.30000	8.80530	8,865,520	14.74	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		6,435.48000	6.43548	6,481,020	15.56	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		1,836.22000	1.83622	1,804,110	15.54	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		6,513.64000	6.51364	6,559,590	15.54	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		1,854.65000	1.85465	1,822,340	15.55	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		6,474.36000	6.47436	6,520,110	15.55	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		1,873.40000	1.87340	1,840,880	15.56	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		1,178.76000	1.17876	1,157,060	14.44	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		10,110.39000	10.11039	10,168,480	14.44	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		1,156.77000	1.15677	1,135,370	14.44	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		10,213.36000	10.21336	10,271,750	14.44	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		1,167.73000	1.16773	1,146,180	14.44	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		10,161.80000	10.16180	10,220,040	14.44	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Put		8,121.95000	8.12195	8,172,300	14.53	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Call		2,146.04000	2.14604	2,115,070	14.54	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Put		8,082.03000	8.08203	8,132,220	14.54	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Call		2,111.14000	2.11114	2,080,500	14.52	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Put		8,162.01000	8.16201	8,212,530	14.52	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Call		2,128.55000	2.12855	2,097,740	14.53	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	<b>21,46</b>
<b>Total For R2044</b>											<b>0.00</b>	<b>0</b>	<b>106,75</b>
R2048	On	03/08/2023	Bond Future			12.84914	73.40862	12.83509	73.48453	15.97	4,404,517.20	60	240,16
R2048	On	02/11/2023	Bond Future			12.97095	70.60265	12.95629	70.68055	16.73	0.00	0	11,06
R2048	On	01/02/2024	Bond Future			13.09530	72.21454	13.08003	72.29428	16.09	0.00	0	
R2048	On	02/05/2024	Bond Future			13.21559	69.41310	13.19973	69.49459	16.24	0.00	0	13,00
R2048	On	01/08/2024	Bond Future			13.35892	70.90414	13.34247	70.98703	15.30	0.00	0	
<b>Total R2048 Future</b>											<b>4,404,517.20</b>	<b>60</b>	<b>264,26</b>
R2048	On	03/08/2023	Bond Future	13.20	Call		3,274.62000	3.27462	3,211,230	16.84	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Put		1,350.21000	1.35021	1,362,730	16.84	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	12.10	Put		4,757.84000	4.75784	4,808,270	14.87	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		581.85000	0.58185	556,000	14.89	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		4,710.79000	4.71079	4,760,850	14.89	0.00	0	
R2048	On	03/08/2023	Bond Future	12.30	Call		868.87000	0.86887	835,600	15.16	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	12.30	Put		3,874.46000	3.87446	3,917,100	15.16	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/08/2023	Bond Future	11.80	Call		267.37000	0.26737	252,240	14.48	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	11.80	Put		6,296.39000	6.29639	6,357,170	14.48	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		556.12000	0.55612	531,020	14.86	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,805.09000	4.80509	4,855,900	14.86	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		568.93000	0.56893	543,450	14.87	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		503.08000	0.50308	487,230	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		9,167.69000	9.16769	9,229,740	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		487.56000	0.48756	472,070	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		9,283.46000	9.28346	9,345,870	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		495.27000	0.49527	479,610	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		9,225.48000	9.22548	9,287,720	15.34	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		6,969.96000	6.96996	7,018,100	15.35	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		1,798.47000	1.79847	1,766,670	15.36	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		6,928.70000	6.92870	6,976,640	15.36	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		1,762.12000	1.76212	1,730,730	15.34	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		7,011.41000	7.01141	7,059,760	15.34	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		1,780.24000	1.78024	1,748,640	15.35	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		1,108.36000	1.10836	1,087,630	15.37	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		11,168.50000	11.16850	11,229,260	15.37	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		1,118.96000	1.11896	1,098,090	15.37	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		11,113.54000	11.11354	11,174,160	15.37	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		1,097.83000	1.09783	1,077,250	15.37	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		11,223.63000	11.22363	11,284,540	15.37	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put		8,066.43000	8.06643	8,116,020	14.64	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Call		2,433.53000	2.43353	2,400,070	14.65	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Put		8,027.08000	8.02708	8,076,510	14.65	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call		2,452.44000	2.45244	2,418,820	14.66	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put		7,987.89000	7.98789	8,037,160	14.66	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call		2,414.70000	2.41470	2,381,400	14.64	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,30</b>
<b>Total For R2048</b>											<b>4,404,517.20</b>	<b>60</b>	<b>267,56</b>
R209	On	03/08/2023	Bond Future			12.50703	62.96178	12.48782	63.04676	14.59	55,721,175.30	885	11,66
R209	On	02/11/2023	Bond Future			12.62337	61.21564	12.60339	61.30273	15.12	0.00	0	
R209	On	01/02/2024	Bond Future			12.73785	62.61325	12.71710	62.70240	14.55	0.00	0	
R209	On	02/05/2024	Bond Future			12.85814	60.88967	12.83661	60.98079	13.20	0.00	0	
R209	On	01/08/2024	Bond Future			13.00340	62.19796	12.98109	62.29077	12.81	0.00	0	
<b>Total R209 Future</b>											<b>55,721,175.30</b>	<b>885</b>	<b>11,66</b>
R209	On	03/08/2023	Bond Future	10.00	Call		1.11000	0.00111	0,940	13.15	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		12,577.04000	12.57704	12,661,850	13.15	0.00	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	03/08/2023	Bond Future	12.00	Put		2,963.26000	2.96326	3,013,280	14.16	0.00	0	1,74
R209	On	03/08/2023	Bond Future	11.25	Call		111.79000	0.11179	102,720	13.16	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.94	Call		663.07000	0.66307	630,640	14.07	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,158.76000	3.15876	3,211,310	14.07	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Put		8,456.35000	8.45635	8,538,830	13.16	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		676.78000	0.67678	643,930	14.08	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,125.64000	3.12564	3,177,770	14.08	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Call		747.86000	0.74786	712,900	14.16	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		19.49000	0.01949	17,340	13.16	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		8,718.67000	8.71867	8,801,500	13.16	0.00	0	7,00
R209	On	03/08/2023	Bond Future	10.75	Call		23.24000	0.02324	20,740	13.16	0.00	0	
R209	On	03/08/2023	Bond Future	11.25	Put		5,959.82000	5.95982	6,035,730	13.16	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		649.63000	0.64963	617,620	14.05	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,192.21000	3.19221	3,245,180	14.05	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		6,361.67000	6.36167	6,428,970	13.97	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		510.82000	0.51082	491,500	13.94	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		6,443.50000	6.44350	6,511,270	13.94	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		519.50000	0.51950	499,950	13.96	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		6,402.51000	6.40251	6,470,050	13.96	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		528.28000	0.52828	508,490	13.97	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		1,901.08000	1.90108	1,860,990	14.11	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		4,456.08000	4.45608	4,505,140	14.11	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		1,865.16000	1.86516	1,825,530	14.08	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		4,511.38000	4.51138	4,560,900	14.08	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		1,883.17000	1.88317	1,843,320	14.10	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		4,483.75000	4.48375	4,533,050	14.10	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		8,303.31000	8.30331	8,375,460	12.39	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		685.20000	0.68520	666,070	12.38	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		8,260.76000	8.26076	8,332,750	12.38	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		670.55000	0.67055	651,740	12.39	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		8,345.97000	8.34597	8,418,280	12.39	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		677.85000	0.67785	658,880	12.39	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		1,410.36000	1.41036	1,380,240	12.06	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		6,667.94000	6.66794	6,730,630	12.06	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		1,423.41000	1.42341	1,393,100	12.07	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		6,634.26000	6.63426	6,696,760	12.07	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		1,397.39000	1.39739	1,367,460	12.06	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		6,701.74000	6.70174	6,764,620	12.06	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>19,35</b>



Contract Details			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>55,721,175.30</b>	<b>885</b>	<b>31,034</b>	
R210	On	03/08/2023			226.78999	226.78999	226.76363	226.76363				0.00	0	4
R210	On	02/11/2023			228.70763	228.70763	228.68143	228.68143				0.00	0	
R210	On	01/02/2024			233.98072	233.98072	233.95415	233.95415				0.00	0	
R210	On	02/05/2024			236.07333	236.07333	236.04579	236.04579				0.00	0	
R210	On	01/08/2024			241.21287	241.21287	241.18370	241.18370				0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>4</b>	
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>4</b>	
R213	On	03/08/2023			11.75758	79.64179	11.74868	79.67873		10.25		0.00	0	23,38
R213	On	02/11/2023			11.88356	77.86464	11.87417	77.90266		10.87	40,645,342.08	522		3,88
R213	On	01/02/2024			12.01366	79.64222	12.00378	79.68119		10.37		0.00	0	
R213	On	02/05/2024			12.14203	77.90097	12.13168	77.94074		9.22		0.00	0	
R213	On	01/08/2024			12.30623	79.57675	12.29544	79.61702		9.00		0.00	0	
<b>Total R213 Future</b>											<b>40,645,342.08</b>	<b>522</b>	<b>27,28</b>	
R213	On	03/08/2023	11.61	Call			1,214.88000	1.21488	1,188,350	10.42		0.00	0	
R213	On	03/08/2023	11.61	Put			1,793.31000	1.79331	1,803,720	10.42		0.00	0	
R213	On	03/08/2023	11.62	Call			1,235.07000	1.23507	1,208,350	10.43		0.00	0	
R213	On	03/08/2023	11.62	Put			1,771.60000	1.77160	1,781,820	10.43		0.00	0	
R213	On	03/08/2023	11.63	Call			1,255.44000	1.25544	1,228,510	10.45		0.00	0	
R213	On	03/08/2023	11.63	Put			1,750.11000	1.75011	1,760,120	10.45		0.00	0	
R213	On	02/11/2023	11.12	Call			993.87000	0.99387	976,820	10.44		0.00	0	
R213	On	02/11/2023	11.12	Put			4,126.68000	4.12668	4,147,650	10.44		0.00	0	
R213	On	02/11/2023	11.13	Call			1,006.17000	1.00617	988,990	10.44		0.00	0	
R213	On	02/11/2023	11.13	Put			4,096.39000	4.09639	4,117,230	10.44		0.00	0	
R213	On	02/11/2023	11.11	Call			981.67000	0.98167	964,750	10.43		0.00	0	
R213	On	02/11/2023	11.11	Put			4,157.10000	4.15710	4,178,200	10.43		0.00	0	
R213	On	01/02/2024	11.70	Put			3,411.32000	3.41132	3,427,550	10.33		0.00	0	
R213	On	01/02/2024	11.71	Call			2,219.75000	2.21975	2,196,910	10.34		0.00	0	
R213	On	01/02/2024	11.71	Put			3,389.89000	3.38989	3,406,020	10.34		0.00	0	
R213	On	01/02/2024	11.72	Call			2,238.89000	2.23889	2,215,960	10.35		0.00	0	
R213	On	01/02/2024	11.72	Put			3,368.83000	3.36883	3,384,870	10.35		0.00	0	
R213	On	01/02/2024	11.70	Call			2,200.95000	2.20095	2,178,210	10.33		0.00	0	
R213	On	02/05/2024	10.30	Put			7,961.87000	7.96187	7,993,490	8.71		0.00	0	
R213	On	02/05/2024	10.28	Call			484.37000	0.48437	476,350	8.72		0.00	0	
R213	On	02/05/2024	10.28	Put			8,037.61000	8.03761	8,069,360	8.72		0.00	0	
R213	On	02/05/2024	10.29	Call			489.79000	0.48979	481,700	8.71		0.00	0	
R213	On	02/05/2024	10.29	Put			7,999.80000	7.99980	8,031,480	8.71		0.00	0	
R213	On	02/05/2024	10.30	Call			495.07000	0.49507	486,920	8.71		0.00	0	
R213	On	01/08/2024	10.88	Put			6,555.92000	6.55592	6,583,590	8.43		0.00	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
R213	On	01/08/2024	Bond Future	10.86	Call		1,017.57000	1.01757	1,005,130	8.43	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		6,620.19000	6.62019	6,648,020	8.43	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		1,026.16000	1.02616	1,013,640	8.43	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		6,588.01000	6.58801	6,615,760	8.43	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		1,034.81000	1.03481	1,022,210	8.43	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>											<b>40,645,342.08</b>	<b>522</b>	<b>27,28</b>
R214	On	03/08/2023	Bond Future			12.73926	59.45388	12.73032	59.49389	15.93	4,934,672.04	83	19,48
R214	On	02/11/2023	Bond Future			12.85518	57.47953	12.84587	57.52062	16.63	0.00	0	
R214	On	01/02/2024	Bond Future			12.97313	58.79179	12.96346	58.83385	16.02	0.00	0	
R214	On	02/05/2024	Bond Future			13.08711	56.82835	13.07710	56.87131	15.09	0.00	0	
R214	On	01/08/2024	Bond Future			13.22306	58.04964	13.21273	58.09326	14.47	0.00	0	
<b>Total R214 Future</b>											<b>4,934,672.04</b>	<b>83</b>	<b>19,50</b>
R214	On	03/08/2023	Bond Future	12.14	Call			634.93000	0.63493	615,280	15.28	0	
R214	On	03/08/2023	Bond Future	12.14	Put			3,379.27000	3.37927	3,399,630	15.28	0	
R214	On	03/08/2023	Bond Future	12.15	Call			648.36000	0.64836	628,470	15.29	0	
R214	On	03/08/2023	Bond Future	12.15	Put			3,344.47000	3.34447	3,364,590	15.29	0	
R214	On	03/08/2023	Bond Future	12.16	Call			661.96000	0.66196	641,830	15.31	0	
R214	On	03/08/2023	Bond Future	12.16	Put			3,309.91000	3.30991	3,329,790	15.31	0	
R214	On	02/11/2023	Bond Future	11.46	Call			446.58000	0.44658	436,140	15.25	0	
R214	On	02/11/2023	Bond Future	11.46	Put			7,131.89000	7.13189	7,162,540	15.25	0	
R214	On	02/11/2023	Bond Future	11.47	Call			453.45000	0.45345	442,900	15.25	0	
R214	On	02/11/2023	Bond Future	11.47	Put			7,086.17000	7.08617	7,116,710	15.25	0	
R214	On	02/11/2023	Bond Future	11.45	Call			439.78000	0.43978	429,460	15.25	0	
R214	On	02/11/2023	Bond Future	11.45	Put			7,177.74000	7.17774	7,208,510	15.25	0	
R214	On	01/02/2024	Bond Future	12.14	Put			5,334.69000	5.33469	5,357,300	15.27	0	
R214	On	01/02/2024	Bond Future	12.15	Call			1,577.36000	1.57736	1,557,790	15.28	0	
R214	On	01/02/2024	Bond Future	12.15	Put			5,302.19000	5.30219	5,324,680	15.28	0	
R214	On	01/02/2024	Bond Future	12.16	Call			1,593.14000	1.59314	1,573,460	15.29	0	
R214	On	01/02/2024	Bond Future	12.16	Put			5,269.84000	5.26984	5,292,220	15.29	0	
R214	On	01/02/2024	Bond Future	12.14	Call			1,561.68000	1.56168	1,542,230	15.27	0	
R214	On	02/05/2024	Bond Future	11.46	Call			812.26000	0.81226	800,640	14.19	0	
R214	On	02/05/2024	Bond Future	11.46	Put			8,497.35000	8.49735	8,528,690	14.19	0	
R214	On	02/05/2024	Bond Future	11.47	Call			820.63000	0.82063	808,930	14.18	0	
R214	On	02/05/2024	Bond Future	11.47	Put			8,453.28000	8.45328	8,484,540	14.18	0	
R214	On	02/05/2024	Bond Future	11.48	Call			828.91000	0.82891	817,130	14.18	0	
R214	On	02/05/2024	Bond Future	11.48	Put			8,409.18000	8.40918	8,440,360	14.18	0	
R214	On	01/08/2024	Bond Future	12.18	Put			6,408.39000	6.40839	6,433,990	13.74	0	
R214	On	01/08/2024	Bond Future	12.16	Call			1,730.23000	1.73023	1,712,400	13.73	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
R214	On	01/08/2024	Bond Future	12.16	Put		6,474.79000	6.47479	6,500,580	13.73	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		1,745.08000	1.74508	1,727,160	13.74	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		6,441.64000	6.44164	6,467,340	13.74	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		1,759.77000	1.75977	1,741,750	13.74	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>4,934,672.04</b>	<b>83</b>	<b>19,50</b>
<b>Total for Bond</b>											<b>1,050,495,208.42</b>	<b>13,247</b>	<b>1,412,77</b>
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>											<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>											<b>0.00</b>	<b>0</b>	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>											<b>0.00</b>	<b>0</b>	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES42 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>											<b>0.00</b>	<b>0</b>	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total I2025 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>											<b>0.00</b>	<b>0</b>	
I2029	On	31/03/2029	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total I2029 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For I2029</b>											<b>0.00</b>	<b>0</b>	
I2031	On	31/01/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total I2031 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For I2031</b>											<b>0.00</b>	<b>0</b>	
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total I2033 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>											<b>0.00</b>	<b>0</b>	
I2038	On	31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total I2038 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>											<b>0.00</b>	<b>0</b>	
I2046	On	31/03/2046	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 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>	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2053 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2053</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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 03/08/2023 GOVI			836.04000	836.04000	836.40900	836.40900				0.00	0	83
GOVI On 02/11/2023 GOVI			854.72600	854.72600	855.10600	855.10600				0.00	0	
GOVI On 01/02/2024 GOVI			874.23300	874.23300	874.62300	874.62300				0.00	0	
GOVI On 02/05/2024 GOVI			894.21800	894.21800	894.61600	894.61600				0.00	0	
GOVI On 01/08/2024 GOVI			913.53100	913.53100	913.93400	913.93400				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>83</b>
GOVI On 03/08/2023 GOVI	837.21	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Put			8,010.00000	0.80100	11,700,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Put			8,110.00000	0.81100	11,800,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			8,210.00000	0.82100	11,900,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			306,940.00000	30.69400	310,740,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Put			307,040.00000	30.70400	310,840,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			307,140.00000	30.71400	310,940,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Put			53,670.00000	5.36700	57,570,000			0.00	0	
GOVI On 01/02/2024 GOVI	880.00	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/02/2024 GOVI	880.00	Put			53,770.00000	5.37700	57,670,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.98	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.98	Put			53,570.00000	5.35700	57,470,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/05/2024 GOVI	950.99	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/05/2024 GOVI	950.99	Put			563,740.00000	56.37400	567,720,000			0.00	0	
GOVI On 02/05/2024 GOVI	950.97	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/05/2024 GOVI	950.97	Put			563,540.00000	56.35400	567,520,000			0.00	0	
GOVI On 02/05/2024 GOVI	950.98	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/05/2024 GOVI	950.98	Put			563,640.00000	56.36400	567,620,000			0.00	0	
GOVI On 01/08/2024 GOVI	943.37	Put			294,360.00000	29.43600	298,390,000			0.00	0	
GOVI On 01/08/2024 GOVI	943.38	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/08/2024 GOVI	943.38	Put			294,460.00000	29.44600	298,490,000			0.00	0	
GOVI On 01/08/2024 GOVI	943.39	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/08/2024 GOVI	943.39	Put			294,560.00000	29.45600	298,590,000			0.00	0	
GOVI On 01/08/2024 GOVI	943.37	Call			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
AL37	On	03/08/2023	Index Future			857.72600	857.72600	857.11200	857.11200			0.00	0	
AL37	On	02/11/2023	Index Future			876.89700	876.89700	876.27300	876.27300			0.00	0	
AL37	On	01/02/2024	Index Future			896.91000	896.91000	896.27300	896.27300			0.00	0	
AL37	On	02/05/2024	Index Future			917.41300	917.41300	916.76000	916.76000			0.00	0	
AL37	On	01/08/2024	Index Future			937.22700	937.22700	936.55600	936.55600			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	03/08/2023	Index Future			963.83800	963.83800	964.56500	964.56500			0.00	0	
AL7T	On	02/11/2023	Index Future			985.38100	985.38100	986.12800	986.12800			0.00	0	
AL7T	On	01/02/2024	Index Future			1,007.87000	1,007.87000	1,008.63500	1,008.63500			0.00	0	
AL7T	On	02/05/2024	Index Future			1,030.91000	1,030.91000	1,031.69100	1,031.69100			0.00	0	
AL7T	On	01/08/2024	Index Future			1,053.17500	1,053.17500	1,053.96900	1,053.96900			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	03/08/2023	Index Future			848.37800	848.37800	848.73600	848.73600			0.00	0	10
ALBI	On	02/11/2023	Index Future			867.34000	867.34000	867.70900	867.70900			0.00	0	
ALBI	On	01/02/2024	Index Future			887.13500	887.13500	887.51400	887.51400			0.00	0	
ALBI	On	02/05/2024	Index Future			907.41500	907.41500	907.80100	907.80100			0.00	0	
ALBI	On	01/08/2024	Index Future			927.01300	927.01300	927.40300	927.40300			0.00	0	
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
IGOV	On	03/08/2023	Index Future			324.16400	324.16400	324.15200	324.15200			0.00	0	63
IGOV	On	02/11/2023	Index Future			331.48700	331.48700	331.47600	331.47600			0.00	0	
IGOV	On	01/02/2024	Index Future			339.12900	339.12900	339.11800	339.11800			0.00	0	
IGOV	On	02/05/2024	Index Future			346.95600	346.95600	346.94400	346.94400			0.00	0	
IGOV	On	01/08/2024	Index Future			354.52200	354.52200	354.50900	354.50900			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>63</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>63</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>73</b>
JIBAR	f On	21/06/2023	Jibar Future			8.66000	91.34000	8.65000	91.35000			0.00	0	
JIBAR	f On	19/07/2023	Jibar Future			8.84000	91.16000	8.79000	91.21000			0.00	0	
JIBAR	f On	16/08/2023	Jibar Future			9.06500	90.93500	9.01000	90.99000			0.00	0	
JIBAR	f On	20/09/2023	Jibar Future			9.23500	90.76500	9.17500	90.82500			0.00	0	
JIBAR	f On	18/10/2023	Jibar Future			9.27000	90.73000	9.20000	90.80000			0.00	0	
JIBAR	f On	15/11/2023	Jibar Future			9.32000	90.68000	9.24000	90.76000			0.00	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
JIBAR f On 20/12/2023		Jibar Future	9.34500	90.65500	9.26500	90.73500				0.00	0	
JIBAR f On 20/03/2024		Jibar Future	9.34000	90.66000	9.26000	90.74000				0.00	0	
JIBAR f On 19/06/2024		Jibar Future	9.22000	90.78000	9.15500	90.84500				0.00	0	
JIBAR f On 18/09/2024		Jibar Future	9.01000	90.99000	8.96000	91.04000				0.00	0	
JIBAR f On 18/12/2024		Jibar Future	8.86000	91.14000	8.80000	91.20000				0.00	0	
JIBAR f On 19/03/2025		Jibar Future	8.85500	91.14500	8.81000	91.19000				0.00	0	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Derivatives :</b>										<b>1,050,495,208.42</b>	<b>13,247</b>	<b>1,414,36</b>
ABCPI3 On 07/12/2023		Spot Bond	4.33000	335.34703	4.33000	335.22726				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026		Spot Bond			0.00000	101.77786				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.30665				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	11.00000	100.41379	11.00000	100.38425				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 30/06/2031		Spot Bond	12.96000	85.92272	12.96000	85.89308				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	101.49337				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	99.81183				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	101.76176				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>	
ABFN11 On 26/09/2023		Spot Bond			0.00000	101.74611				0.00	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 ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2024 Spot Bond					0.00000	100.69355				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	102.27356				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	101.83199				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	103.84137				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	100.06657				0.00	3,728,000,000	5,932,000,000
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>3,728,000,000</b>	<b>5,932,000,000</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>3,728,000,000</b>	<b>5,932,000,000</b>
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.64218				0.00	4,000,000,000	1,000,000,000
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>1,000,000,000</b>
ABFN3: On 29/08/2028 Spot Bond					0.00000	100.68883				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.53156				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	100.69128				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	100.73238				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	100.98308				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.34337				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2024 Spot Bond					0.00000	102.03033				0.00	5,080,000,000	1,270,000,000
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>5,080,000,000</b>	<b>1,270,000,000</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>5,080,000,000</b>	<b>1,270,000,000</b>
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.72656				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2029 Spot Bond					0.00000	101.96772				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.02382				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.03490				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.48413				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>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.02278				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.02323				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.48935				0.00	0	1,000,000,000
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
ABFN5 On 30/03/2026 Spot Bond					0.00000	101.16251				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	102.02801				0.00	0	
<b>Total ABFN51 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 ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.20269				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.48631				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	100.34736				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.25925				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	102.47865				0.00	0	
<b>Total ABFN56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN56</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/11/2025 Spot Bond					0.00000	100.25138				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	100.25796				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	99.90359				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>	
ABFN6: On 05/04/2026 Spot Bond					0.00000	101.23044				0.00	0	
<b>Total ABFN60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN60</b>										<b>0.00</b>	<b>0</b>	
ABFN6: On 24/02/2028 Spot Bond					0.00000	100.43456				0.00	0	
<b>Total ABFN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN61</b>										<b>0.00</b>	<b>0</b>	
ABFN6: On 24/02/2030 Spot Bond					0.00000	100.31141				0.00	0	
<b>Total ABFN62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN62</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.56202				0.00	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 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	101.84256				0.00	0	
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN02</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.47555				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	101.36013				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.74888				0.00	300,000,000	300,000,000
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
<b>Total For ABJ02</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
ABJ03 On 14/09/2024 Spot Bond					0.00000	102.19180				0.00	0	
<b>Total ABJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.51441				0.00	0	
<b>Total ABJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ04</b>										<b>0.00</b>	<b>0</b>	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.57679				0.00	0	
<b>Total ABJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ05</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			8.22000	8.22000	8.22000	161.17416				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	80.05517	100.00000	79.85983				0.00	0	
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			3.95000	3.95000	3.95000	167.99866				0.00	0	
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			4.81000	4.81000	4.81000	215.29227				0.00	0	
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN63 On 07/12/2033 Spot Bond			5.34000	5.34000	5.34000	238.06165				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			9.91500	9.91500	9.91500	106.18021				0.00	0	
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			10.51500	100.15958	10.51500	100.13169				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			10.32500	101.50947	10.32500	101.48171				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			9.55000	101.64872	9.55000	101.62296				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>	
ABS19 On 24/02/2028 Spot Bond			10.91000	10.91000	10.91000	97.86744				0.00	0	
<b>Total ABS19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS19</b>										<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			10.73000	96.55107	10.73000	96.52365				0.00	0	
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	16.71525	100.00000	16.67845				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			3.98000	335.94507	3.98000	335.82827				0.00	0	
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			12.79000	12.79000	12.79000	102.14737				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	101.80729				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	101.77143				0.00	0	
<b>Total ACL098 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 ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.71080				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.00458				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.11267				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	100.36140				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.06325				0.00	1,350,000,000	675,000,000
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>1,350,000,000</b>	<b>675,000,000</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>1,350,000,000</b>	<b>675,000,000</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	101.01559				0.00	0	100,000,000
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.49406				0.00	0	100,000,000
<b>Total AGLG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For AGLG01</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
AGRIA On 28/10/2025 Spot Bond					0.00000	106.74559				0.00	0	860,467,500
<b>Total AGRIA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>860,467,500</b>
<b>Total For AGRIA1</b>										<b>0.00</b>	<b>0</b>	<b>860,467,500</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	102.63022				0.00	4,000,000,000	2,602,100,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,602,100,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,602,100,000</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	103.03677				0.00	0	1,922,300,000
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,922,300,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	<b>1,922,300,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	105.54621				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.15676				0.00	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 AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	
AGT05 On 16/11/2027 Spot Bond					0.00000	100.89394				0.00	0	
<b>Total AGT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT05</b>										<b>0.00</b>	<b>0</b>	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.94494				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	100.96471				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			10.21500	96.16707	10.21500	96.14062				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	100.99463				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	101.09427				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.21860				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 18/04/2024 Spot Bond					0.00000	100.89244				0.00	860,000,000	430,000,000
<b>Total AHF2O3 SPOT</b>										<b>0.00</b>	<b>860,000,000</b>	<b>430,000,000</b>
<b>Total For AHF2O3</b>										<b>0.00</b>	<b>860,000,000</b>	<b>430,000,000</b>
AHF5A On 21/08/2023 Spot Bond					0.00000	100.01397				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			11.10500	102.22515	11.10500	102.19486				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	100.07002				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5B On 21/08/2023 Spot Bond					0.00000	100.01642				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.01970				0.00	0	400,000,00
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
AHF5D On 21/08/2023 Spot Bond					0.00000	100.13602				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.36021				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	100.01101				0.00	0	
<b>Total AHF6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A3</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.01630				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	100.01954				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.04217				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.11193				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	100.17132				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.01790				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.01668				0.00	0	
<b>Total AHF7B2 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 AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.02114				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.01960				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	100.38739				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.04453				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>	
AIR04 On 29/05/2024 Spot Bond			11.82000	97.54823	11.82000	97.51729				0.00	0	
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			13.14000	85.81788	13.14000	85.78771				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.25688				0.00	0	
<b>Total AIRF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF02</b>										<b>0.00</b>	<b>0</b>	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.26441				0.00	0	
<b>Total AIRF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF03</b>										<b>0.00</b>	<b>0</b>	
AIRF04 On 05/12/2032 Spot Bond					0.00000	102.34666				0.00	0	
<b>Total AIRF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF04</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			6.94000	194.25256	6.94000	194.16985				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	101.52112				0.00	0	
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	100.83496				0.00	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 APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	101.89383				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.50108				0.00	0	
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
APF18 On 22/08/2025 Spot Bond					0.00000	100.02414				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>	
APF19 On 02/02/2026 Spot Bond					0.00000	99.77343				0.00	0	
<b>Total APF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF19</b>										<b>0.00</b>	<b>0</b>	
ASC00 On 30/09/2028 Spot Bond					0.00000	101.72621				0.00	0	
<b>Total ASC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC001</b>										<b>0.00</b>	<b>0</b>	
ASC00 On 22/09/2023 Spot Bond					0.00000	101.45882				0.00	0	
<b>Total ASC002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC002</b>										<b>0.00</b>	<b>0</b>	
ASC00 On 20/12/2027 Spot Bond					0.00000	101.70772				0.00	0	
<b>Total ASC003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC003</b>										<b>0.00</b>	<b>0</b>	
ASC00 On 29/04/2024 Spot Bond					0.00000	99.82658				0.00	0	
<b>Total ASC004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC004</b>										<b>0.00</b>	<b>0</b>	
ASC00 On 28/03/2024 Spot Bond					0.00000	101.31355				0.00	0	
<b>Total ASC005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC005</b>										<b>0.00</b>	<b>0</b>	
ASC01 On 06/04/2028 Spot Bond					0.00000	101.49625				0.00	0	
<b>Total ASC013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC013</b>										<b>0.00</b>	<b>0</b>	
ASC01 On 06/04/2028 Spot Bond					0.00000	101.49625				0.00	0	
<b>Total ASC014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC014</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC015 On 06/04/2028 Spot Bond					0.00000	101.49625				0.00	0	
<b>Total ASC015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC015</b>										<b>0.00</b>	<b>0</b>	
ASC016 On 17/10/2023 Spot Bond					0.00000	100.91392				0.00	0	
<b>Total ASC016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC016</b>										<b>0.00</b>	<b>0</b>	
ASC017 On 17/08/2023 Spot Bond					0.00000	100.87678				0.00	0	
<b>Total ASC017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC017</b>										<b>0.00</b>	<b>0</b>	
ASC018 On 18/08/2023 Spot Bond					0.00000	100.84613				0.00	0	
<b>Total ASC018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC018</b>										<b>0.00</b>	<b>0</b>	
ASC019 On 21/08/2023 Spot Bond					0.00000	101.07013				0.00	0	
<b>Total ASC019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC019</b>										<b>0.00</b>	<b>0</b>	
ASC020 On 28/04/2028 Spot Bond					0.00000	100.71668				0.00	0	
<b>Total ASC020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC020</b>										<b>0.00</b>	<b>0</b>	
ASC021 On 20/06/2028 Spot Bond					0.00000	100.66505				0.00	0	
<b>Total ASC021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC021</b>										<b>0.00</b>	<b>0</b>	
ASC022 On 20/06/2030 Spot Bond			13.59000	13.59000	13.59000	95.75960				0.00	0	
<b>Total ASC022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC022</b>										<b>0.00</b>	<b>0</b>	
ASC023 On 20/06/2027 Spot Bond					0.00000	100.42120				0.00	0	200,000,00
<b>Total ASC023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ASC023</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ASC024 On 17/05/2028 Spot Bond					0.00000	100.21576				0.00	0	
<b>Total ASC024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC024</b>										<b>0.00</b>	<b>0</b>	
ASC025 On 22/08/2023 Spot Bond					0.00000	100.07440				0.00	0	
<b>Total ASC025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC025</b>										<b>0.00</b>	<b>0</b>	
ASC026 On 23/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASC026 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 ASC026</b>										<b>0.00</b>	<b>0</b>	
ASN02: On 07/12/2033 Spot Bond			5.69000	253.25388	5.69000	253.15421				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03: On 07/12/2033 Spot Bond			5.79000	229.38870	5.79000	229.29782				0.00	0	100,000,00
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ASN15: On 31/03/2028 Spot Bond			5.68000	207.22954	5.68000	207.14820				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			5.72000	114.72460	5.72000	114.67927				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	102.56774				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	101.88861				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	101.62803				0.00	11,000,000,000	5,500,000,00
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>11,000,000,000</b>	<b>5,500,000,00</b>
<b>Total For ASN274</b>										<b>0.00</b>	<b>11,000,000,000</b>	<b>5,500,000,00</b>
ASN27: On 15/08/2023 Spot Bond					0.00000	100.20091				0.00	0	
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.01741				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.01626				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	101.92443				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.50820				0.00	539,600,000	134,900,00

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 ASN291 SPOT</b>										<b>0.00</b>	<b>539,600,000</b>	<b>134,900,000</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>539,600,000</b>	<b>134,900,000</b>
ASN300 On 20/12/2023 Spot Bond					0.00000	101.70002				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>	
ASN310 On 20/12/2023 Spot Bond					0.00000	102.26415				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>	
ASN311 On 31/03/2029 Spot Bond			5.20500	5.20500	5.20500	115.32590				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN318 On 28/02/2033 Spot Bond			5.87500	5.87500	5.87500	104.35473				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN320 On 20/06/2024 Spot Bond					0.00000	101.73234				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.88610				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN330 On 09/05/2024 Spot Bond					0.00000	100.41838				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN333 On 20/06/2024 Spot Bond					0.00000	101.35093				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN335 On 31/01/2038 Spot Bond			5.93000	111.99265	5.93000	111.94775				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>	
ASN340 On 20/06/2024 Spot Bond					0.00000	101.71792				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN341 On 20/06/2024 Spot Bond					0.00000	101.16824				0.00	0	7,600,000
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,600,000</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>7,600,000</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
ASN35 On 20/06/2024 Spot Bond					0.00000	101.79020				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	101.67303				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	101.67303				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	99.86859				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	101.98905				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	101.76800				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	102.12137				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	100.99295				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 15/03/2024 Spot Bond					0.00000	101.80711				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2024 Spot Bond					0.00000	101.80711				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	101.90618				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	101.73534				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40 On 20/12/2024 Spot Bond					0.00000	101.65502				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	101.83450				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	102.00854				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	104.10702				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	101.53725				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	101.56664				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 21/12/2026 Spot Bond					0.00000	101.69759				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.96534				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	100.97048				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 31/01/2024 Spot Bond			11.56500	11.56500	11.56500	101.53681				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			12.25500	12.25500	12.25500	100.96785				0.00	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 ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.56072				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.61498				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	102.14874				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	101.97913				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	143.67312				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			12.04000	12.04000	12.04000	100.26051				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	102.10830				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.69270				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	101.69270				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	101.62218				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			11.61000	96.38413	11.61000	96.35425				0.00	0	800,00
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,00</b>
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	<b>800,00</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
ASN50 On 21/12/2026 Spot Bond			10.79000	95.92295	10.79000	95.89526				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			11.34000	95.01227	11.34000	94.98349				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			11.34000	95.01227	11.34000	94.98349				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			9.91500	101.97666	9.91500	101.94941				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			11.86500	102.59828	11.86500	102.56561				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			11.81500	102.58236	11.81500	102.54984				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			11.31500	102.78097	11.31500	102.74972				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			11.31500	102.78097	11.31500	102.74972				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 02/04/2026 Spot Bond					0.00000	101.49090				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.60219				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			11.95000	103.07278	11.95000	103.03975				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			12.04000	102.29074	12.04000	102.25770				0.00	0	
<b>Total ASN557 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 ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN557 On 31/01/2024 Spot Bond			11.90000	102.45572	11.90000	102.42301				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>	
ASN561 On 05/02/2024 Spot Bond					0.00000	101.32240				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>	
ASN561 On 24/04/2025 Spot Bond					0.00000	100.85315				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>	
ASN561 On 04/09/2024 Spot Bond					0.00000	99.70738				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>	
ASN587 On 18/03/2024 Spot Bond					0.00000	95.32205				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>	
ASN591 On 31/01/2024 Spot Bond			11.39000	101.51242	11.39000	101.48136				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN601 On 23/04/2026 Spot Bond					0.00000	100.82489				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	99.88022				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>	
ASN601 On 31/01/2030 Spot Bond					0.00000	99.73278				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	100.67931				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 31/03/2024 Spot Bond					0.00000	101.73478				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>	
ASN611 On 06/05/2024 Spot Bond					0.00000	93.43747				0.00	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 ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN613 On 21/12/2026 Spot Bond					0.00000	101.67845				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN614 On 28/02/2024 Spot Bond					0.00000	99.86562				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>	
ASN617 On 21/12/2026 Spot Bond					0.00000	101.62102				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>	
ASN624 On 28/02/2024 Spot Bond					0.00000	99.81560				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>	
ASN627 On 02/04/2026 Spot Bond					0.00000	101.43877				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>	
ASN632 On 20/06/2024 Spot Bond					0.00000	101.81664				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>	
ASN633 On 20/06/2026 Spot Bond					0.00000	101.93464				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>	
ASN634 On 05/06/2023 Spot Bond					0.00000	102.27084				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>	
ASN635 On 06/05/2024 Spot Bond					0.00000	100.63119				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>	
ASN644 On 12/07/2024 Spot Bond					0.00000	101.43485				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>	
ASN645 On 08/07/2026 Spot Bond					0.00000	101.16622				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN65: On 31/03/2032 Spot Bond					0.00000	101.66896				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 19/08/2025 Spot Bond					0.00000	100.16863				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond					0.00000	102.34300				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	101.49453				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	102.31742				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	101.93284				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	99.81441				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	91.53247				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.52291				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.70074				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	100.65684				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	100.70074				0.00	0	
<b>Total ASN694 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 ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.46979				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.75353				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	101.76250				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	101.93897				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	100.42495				0.00	0	
<b>Total ASN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.57339				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.17641				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.68384				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	102.25092				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.31533				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	101.93895				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	102.16158				0.00	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 ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.64263				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN735 On 28/02/2026 Spot Bond					0.00000	99.82594				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN736 On 31/03/2026 Spot Bond					0.00000	101.67964				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN737 On 20/06/2026 Spot Bond					0.00000	101.70869				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.72663				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN746 On 25/11/2024 Spot Bond					0.00000	93.09050				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>	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.62068				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>	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.67849				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>	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.60019				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>	
ASN770 On 21/12/2026 Spot Bond			11.04384	11.04384	11.04384	102.88227				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>	
ASN783 On 15/03/2025 Spot Bond					0.00000	102.25113				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN79( On 31/01/2024 Spot Bond			11.44500	11.44500	11.44500	102.38041				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN80( On 31/07/2027 Spot Bond					0.00000	100.67318				0.00	0	
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	
ASN80( On 31/01/2027 Spot Bond					0.00000	100.61762				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	100.61825				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 21/12/2026 Spot Bond					0.00000	101.53921				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	101.45718				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	101.41904				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	101.11852				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	101.52073				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	81.73607				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	101.16144				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	100.95910				0.00	0	
<b>Total ASN825 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 ASN825</b>										<b>0.00</b>	<b>0</b>	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.94212				0.00	0	
<b>Total ASN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN826</b>										<b>0.00</b>	<b>0</b>	
ASN826 On 14/04/2027 Spot Bond					0.00000	101.23086				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	101.11469				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	101.11469				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	100.67332				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	101.75502				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	100.89866				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	100.89408				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	100.89408				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	100.84508				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	89.46535				0.00	0	
<b>Total ASN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN842</b>										<b>0.00</b>	<b>0</b>	
ASN842 On 29/04/2025 Spot Bond					0.00000	100.66464				0.00	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 ASN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN848</b>										<b>0.00</b>	<b>0</b>	
ASN848 On 29/04/2025 Spot Bond					0.00000	100.66155				0.00	0	
<b>Total ASN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN849</b>										<b>0.00</b>	<b>0</b>	
ASN849 On 20/06/2027 Spot Bond					0.00000	101.70878				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>	
ASN851 On 20/06/2025 Spot Bond					0.00000	101.74484				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>	
ASN852 On 31/08/2026 Spot Bond					0.00000	99.82602				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>	
ASN856 On 19/01/2027 Spot Bond					0.00000	101.03189				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>	
ASN857 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>	
ASN860 On 29/10/2025 Spot Bond					0.00000	100.61502				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>	
ASN861 On 25/04/2042 Spot Bond					0.00000	91.22959				0.00	0	
<b>Total ASN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN862</b>										<b>0.00</b>	<b>0</b>	
ASN862 On 31/07/2026 Spot Bond					0.00000	98.43313				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>	
ASN863 On 09/06/2027 Spot Bond					0.00000	101.98349				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>	
ASN864 On 09/06/2027 Spot Bond					0.00000	101.98349				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN866 On 09/06/2023 Spot Bond					0.00000	101.76293				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>	
ASN867 On 14/06/2027 Spot Bond					0.00000	101.84386				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>	
ASN868 On 14/06/2027 Spot Bond					0.00000	101.84386				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>	
ASN869 On 30/09/2027 Spot Bond					0.00000	101.64233				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>	
ASN872 On 21/06/2027 Spot Bond					0.00000	101.60018				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>	
ASN878 On 20/06/2027 Spot Bond					0.00000	101.94196				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>	
ASN880 On 20/06/2027 Spot Bond					0.00000	101.92403				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>	
ASN885 On 09/03/2028 Spot Bond					0.00000	102.06223				0.00	0	
<b>Total ASN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN885</b>										<b>0.00</b>	<b>0</b>	
ASN886 On 18/04/2029 Spot Bond					0.00000	101.02214				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>	
ASN887 On 29/06/2028 Spot Bond					0.00000	101.56012				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>	
ASN888 On 15/09/2028 Spot Bond					0.00000	101.93532				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>	
ASN889 On 31/01/2024 Spot Bond			12.49000	103.08841	12.49000	103.05391				0.00	0	
<b>Total ASN889 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 ASN889</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 20/06/2027 Spot Bond					0.00000	91.18901				0.00	0	
<b>Total ASN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN902</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.68807				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>	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.69074				0.00	0	
<b>Total ASN904 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN904</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	99.82279				0.00	0	
<b>Total ASN913 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN913</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	99.81957				0.00	0	
<b>Total ASN915 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN915</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	99.82279				0.00	0	
<b>Total ASN916 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN916</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	99.82602				0.00	0	
<b>Total ASN917 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN917</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	99.82441				0.00	0	
<b>Total ASN918 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN918</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	99.82199				0.00	0	
<b>Total ASN919 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN919</b>										<b>0.00</b>	<b>0</b>	
ASN92: On 31/08/2027 Spot Bond					0.00000	99.82441				0.00	0	
<b>Total ASN920 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN920</b>										<b>0.00</b>	<b>0</b>	
ASN92: On 31/08/2027 Spot Bond					0.00000	99.82199				0.00	0	
<b>Total ASN921 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN921</b>										<b>0.00</b>	<b>0</b>	
ASN93: On 20/12/2027 Spot Bond					0.00000	93.41145				0.00	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 ASN930 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN930</b>										<b>0.00</b>	<b>0</b>	
ASN930 On 20/12/2027 Spot Bond					0.00000	91.17973				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>	
ASN932 On 20/12/2025 Spot Bond					0.00000	101.85212				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>	
ASN934 On 20/12/2027 Spot Bond					0.00000	104.72097				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>	
ASN936 On 20/12/2027 Spot Bond					0.00000	101.98687				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>	
ASN937 On 31/01/2030 Spot Bond					0.00000	100.64046				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>	
ASN938 On 20/12/2027 Spot Bond					0.00000	101.87031				0.00	0	
<b>Total ASN940 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN940</b>										<b>0.00</b>	<b>0</b>	
ASN940 On 20/12/2027 Spot Bond					0.00000	101.80394				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>	
ASN941 On 20/12/2025 Spot Bond					0.00000	101.74453				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>	
ASN943 On 20/12/2027 Spot Bond					0.00000	102.07648				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>	
ASN944 On 20/06/2027 Spot Bond					0.00000	101.69532				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>	
ASN948 On 20/06/2027 Spot Bond					0.00000	101.70878				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95: On 31/08/2027 Spot Bond					0.00000	99.82602				0.00	0	
<b>Total ASN951 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN951</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 31/07/2027 Spot Bond					0.00000	100.67626				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	101.95997				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	101.75887				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	101.65502				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	101.56783				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	119.54392				0.00	0	
<b>Total ASN964 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN964</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 20/12/2027 Spot Bond					0.00000	102.04960				0.00	0	
<b>Total ASN973 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN973</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.69088				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					0.00000	86.25310				0.00	0	
<b>Total ASN975 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN975</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 31/01/2028 Spot Bond					0.00000	100.69791				0.00	0	
<b>Total ASN977 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN977</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.79856				0.00	0	
<b>Total ASN979 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 ASN979</b>										<b>0.00</b>	<b>0</b>	
ASN98 On 02/04/2029 Spot Bond					0.00000	101.29407				0.00	0	
<b>Total ASN980 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN980</b>										<b>0.00</b>	<b>0</b>	
ASN98 On 14/02/2026 Spot Bond					0.00000	78.63329				0.00	0	
<b>Total ASN981 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN981</b>										<b>0.00</b>	<b>0</b>	
ASN98 On 15/02/2028 Spot Bond					0.00000	100.28228				0.00	0	
<b>Total ASN982 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN982</b>										<b>0.00</b>	<b>0</b>	
ASN98 On 17/08/2023 Spot Bond					0.00000	100.19051				0.00	0	
<b>Total ASN983 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN983</b>										<b>0.00</b>	<b>0</b>	
ASN98 On 17/02/2028 Spot Bond					0.00000	100.21141				0.00	0	
<b>Total ASN984 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN984</b>										<b>0.00</b>	<b>0</b>	
ASN99 On 01/08/2023 Spot Bond					0.00000	101.83321				0.00	0	
<b>Total ASN991 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN991</b>										<b>0.00</b>	<b>0</b>	
ASN99 On 20/12/2025 Spot Bond					0.00000	101.67995				0.00	0	
<b>Total ASN992 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN992</b>										<b>0.00</b>	<b>0</b>	
ASN99 On 20/12/2027 Spot Bond					0.00000	102.19222				0.00	0	
<b>Total ASN994 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN994</b>										<b>0.00</b>	<b>0</b>	
ASN99 On 13/04/2024 Spot Bond					0.00000	101.05394				0.00	0	
<b>Total ASN995 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN995</b>										<b>0.00</b>	<b>0</b>	
ASN99 On 13/04/2024 Spot Bond					0.00000	101.00968				0.00	0	
<b>Total ASN996 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN996</b>										<b>0.00</b>	<b>0</b>	
ASN99 On 28/02/2028 Spot Bond					0.00000	99.82622				0.00	0	
<b>Total ASN997 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN997</b>										<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			8.50000	99.82058	8.50000	99.79807				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.62880				0.00	0	100,000,00
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
BAW36 On 18/02/2024 Spot Bond					0.00000	100.75437				0.00	0	8,000,000,00
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,00</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,00</b>
BAW37 On 12/07/2025 Spot Bond					0.00000	101.09721				0.00	0	
<b>Total BAW37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW37</b>										<b>0.00</b>	<b>0</b>	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.61926				0.00	0	490,000,00
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>490,000,00</b>
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	<b>490,000,00</b>
BAWGL On 22/08/2025 Spot Bond					0.00000	100.19013				0.00	0	
<b>Total BAWGL1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL1</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.35250				0.00	0	19,500,000,00
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,500,000,00</b>
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>0</b>	<b>19,500,000,00</b>
BAYA7 On 31/03/2026 Spot Bond			13.24000	13.24000	13.24000	99.33931				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>	
BAYA7 On 01/07/2024 Spot Bond					0.00000	101.27588				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>	
BAYA8 On 30/06/2023 Spot Bond					0.00000	101.71213				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>	
BAYA8 On 30/09/2023 Spot Bond					0.00000	101.97467				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>	
BAYA8 On 31/12/2023 Spot Bond					0.00000	101.93933				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.01933				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	103.43070				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.59891				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	101.99374				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	101.82895				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.86559				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.82841				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.50720				0.00	0	
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA94</b>										<b>0.00</b>	<b>0</b>	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.81369				0.00	0	
<b>Total BAYA95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA96 On 30/09/2025 Spot Bond					0.00000	101.11637				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>	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.94060				0.00	0	
<b>Total BAYA97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA97</b>										<b>0.00</b>	<b>0</b>	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.93960				0.00	0	
<b>Total BAYA98 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 BAYA98</b>										<b>0.00</b>	<b>0</b>	
BAYA98 On 30/09/2027 Spot Bond					0.00000	101.88789				0.00	0	
<b>Total BAYA99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA99</b>										<b>0.00</b>	<b>0</b>	
BAYB10 On 30/09/2023 Spot Bond					0.00000	102.12519				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>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.20739				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>	
BAYB15 On 30/09/2024 Spot Bond					0.00000	102.16273				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/09/2024 Spot Bond					0.00000	102.12562				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BAYB21 On 30/06/2025 Spot Bond					0.00000	102.11103				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	102.12519				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	102.12562				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	102.19981				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			10.34500	10.34500	10.34500	92.41864				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	100.56536				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>	
BDX35 On 16/06/2026 Spot Bond					0.00000	102.05723				0.00	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 BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.46065				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	79.53755				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.41255				0.00	0	
<b>Total BDX39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX39</b>										<b>0.00</b>	<b>0</b>	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.54490				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>	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.64816				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	101.33857				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	101.94746				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	101.35266				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>	
BDX48 On 31/07/2023 Spot Bond					0.00000	101.33033				0.00	0	
<b>Total BDX48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX48</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.85655				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	103.91793				0.00	0	2,000,000.00
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000.00</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID10 On 15/11/2023 Spot Bond					0.00000	100.60228				0.00	0	395,000,00
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>395,000,00</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	<b>395,000,00</b>
BID11 On 15/11/2023 Spot Bond			10.01000	100.05302	10.01000	100.02683				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	102.07020				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	100.93103				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BID16 On 24/06/2025 Spot Bond					0.00000	101.44620				0.00	0	
<b>Total BID16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID16</b>										<b>0.00</b>	<b>0</b>	
BID17 On 24/06/2027 Spot Bond					0.00000	101.47822				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	100.76786				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.24238				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 05/01/2025 Spot Bond					0.00000	98.82000				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	75.70400				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	55.75400				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	50.72500				0.00	0	
<b>Total BNPP13 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BNPP13</b>										<b>0.00</b>	<b>0</b>	
BNPS0 On 01/03/2028 Spot Bond					0.00000	99.82333				0.00	0	
<b>Total BNPS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS01</b>										<b>0.00</b>	<b>0</b>	
BNPS0 On 01/03/2029 Spot Bond					0.00000	99.82145				0.00	0	
<b>Total BNPS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS02</b>										<b>0.00</b>	<b>0</b>	
BNPS0 On 15/02/2030 Spot Bond					0.00000	101.78728				0.00	0	
<b>Total BNPS03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS03</b>										<b>0.00</b>	<b>0</b>	
BNPS0 On 19/05/2028 Spot Bond					0.00000	100.15536				0.00	0	
<b>Total BNPS04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS04</b>										<b>0.00</b>	<b>0</b>	
BNPS0 On 19/05/2030 Spot Bond					0.00000	100.16004				0.00	0	
<b>Total BNPS05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS05</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.21574				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	100.46546				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 16/07/2023 Spot Bond					0.00000	101.08690				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	101.16498				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	100.55501				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	100.12896				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 03/07/2023 Spot Bond					0.00000	101.25828				0.00	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 BPPF35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF35</b>										<b>0.00</b>	<b>0</b>	
BPPF35 On 11/01/2024 Spot Bond					0.00000	101.07236				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>	
BPPF36 On 31/03/2024 Spot Bond					0.00000	101.93003				0.00	0	
<b>Total BPPF37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF37</b>										<b>0.00</b>	<b>0</b>	
BPPF37 On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BPPF38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF38</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>	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	101.44827				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>	
BWZJ24 On 11/02/2025 Spot Bond					0.00000	100.67808				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>	
BYA100 On 30/09/2026 Spot Bond					0.00000	101.85071				0.00	0	
<b>Total BYA100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA100</b>										<b>0.00</b>	<b>0</b>	
BYA101 On 30/09/2025 Spot Bond					0.00000	101.81352				0.00	0	
<b>Total BYA101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA101</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.93099				0.00	0	100,000,00
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
CBL30 On 02/11/2024 Spot Bond					0.00000	100.55687				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	100.11961				0.00	0	
<b>Total CBL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL31</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT01 On 23/06/2023 Spot Bond			9.84000	105.48872	9.84000	105.46050				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			10.04000	106.78172	10.04000	106.75297				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			10.69000	102.90212	10.69000	102.87300			855,200,000,000.00		80,000,000	40,000,00
<b>Total CCT03 SPOT</b>									<b>855,200,000,000.00</b>		<b>80,000,000</b>	<b>40,000,00</b>
<b>Total For CCT03</b>									<b>855,200,000,000.00</b>		<b>80,000,000</b>	<b>40,000,00</b>
CCT04 On 17/07/2027 Spot Bond			11.73000	11.73000	11.73000	100.75039				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.72624				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>	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.86785				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.01611				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.05743				0.00	0	
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.76624				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>	
CGR53 On 28/02/2026 Spot Bond					0.00000	99.87336				0.00	0	
<b>Total CGR53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR53</b>										<b>0.00</b>	<b>0</b>	
CGR54 On 28/02/2028 Spot Bond					0.00000	99.86774				0.00	0	
<b>Total CGR54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR54</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.79993				0.00	0	
<b>Total CLN345 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 CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN36 On 20/03/2024 Spot Bond			11.02500	101.52604	11.02500	101.49643				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>	
CLN36 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>	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.53546				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>	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.63323				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond			12.33000	100.53848	12.33000	100.50579				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.34000				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN45 On 31/01/2025 Spot Bond			6.65000	160.91211	6.65000	160.84449				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN45 On 31/01/2025 Spot Bond			8.78000	155.55518	8.78000	155.48101				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN49 On 04/09/2024 Spot Bond			10.67000	101.54112	10.67000	101.51244				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN49 On 04/09/2024 Spot Bond					0.00000	100.65122				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.27218				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2024 Spot Bond					0.00000	102.13000				0.00	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 CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 15/03/2025 Spot Bond			100.00000		0.00000	101.87449				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>	
CLN516 On 25/11/2024 Spot Bond					0.00000	99.24780				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>	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.40926				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>	
CLN528 On 25/11/2024 Spot Bond					0.00000	99.52041				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>	
CLN530 On 20/06/2023 Spot Bond					0.00000	101.78988				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.02479				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>	
CLN535 On 18/07/2025 Spot Bond			11.57000	101.36773	11.57000	101.33624				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>	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.91775				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>	
CLN537 On 25/10/2023 Spot Bond					0.00000	100.47023				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.14459				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>	
CLN541 On 20/12/2023 Spot Bond					0.00000	153.20400				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54 On 17/01/2024 Spot Bond					0.00000	101.74990				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			11.04000	99.85152	11.04000	99.82189				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			11.09000	99.89928	11.09000	99.86998				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			11.18000	98.23323	11.18000	98.20419				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			11.23000	11.23000	11.23000	315.16630				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 15/11/2023 Spot Bond					0.00000	100.28152				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	100.35032				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	100.02599				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.22132				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>	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	147.19600				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>	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.37481				0.00	0	
<b>Total CLN561 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 CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 12/11/2025 Spot Bond			11.54000	97.40670	11.54000	97.46070				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			11.04000	98.52407	11.04000	98.49530				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.58266				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.07644				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	101.95765				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	99.70571				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	100.36172				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			11.27000	97.66234	11.27000	97.63325				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.36073				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.36284				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.83613				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.89738				0.00	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 CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.99959				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.45992				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.38716				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 16/09/2025 Spot Bond					0.00000	102.00819				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2024 Spot Bond					0.00000	101.00734				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>	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.00974				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>	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.82746				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>	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.94906				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.69314				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	103.49631				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	103.53773				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN592 On 05/12/2026 Spot Bond			5.07000	158.10138	5.07000	126.42525				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.26497				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 27/06/2024 Spot Bond					0.00000	101.55508				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.02575				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 24/11/2024 Spot Bond			10.51000	10.51000	10.51000	98.19789				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.41058				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>	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.87218				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.69314				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.69314				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.62800				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond			10.09500	10.09500	10.09500	101.11800				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.49591				0.00	0	
<b>Total CLN604 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 CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.85598				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	103.45215				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	101.05240				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	100.01578				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 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.81064				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 14/04/2026 Spot Bond					0.00000	102.71086				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 07/03/2025 Spot Bond					0.00000	102.03437				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>	
CLN612 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>	
CLN613 On 30/11/2023 Spot Bond					0.00000	102.30847				0.00	0	200,000,00
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
CLN614 On 20/12/2029 Spot Bond					0.00000	93.94400				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.92854				0.00	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 CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 31/05/2024 Spot Bond					0.00000	102.18579				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>	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.68913				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>	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.02021				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>	
CLN621 On 20/12/2024 Spot Bond					0.00000	99.54000				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>	
CLN623 On 19/08/2025 Spot Bond					0.00000	100.17388				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	99.20744				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			14.02500	57.98309	14.02500	76.30507				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	100.22559				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			11.74000	98.19164	11.74000	98.16070				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	100.17340				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 21/11/2024 Spot Bond					0.00000	100.19194				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63 On 09/10/2034 Spot Bond					0.00000	101.38524				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.41365				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>	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.09737				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>	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.01379				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.17292				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.32919				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.18245				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.97863				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.01403				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.67331				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 29/01/2024 Spot Bond					0.00000	100.71216				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.67511				0.00	0	
<b>Total CLN647 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 CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.27025				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 31/05/2026 Spot Bond					0.00000	102.19681				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>	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.17292				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>	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.17292				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 22/03/2030 Spot Bond					0.00000	97.41400				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.92428				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.68052				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 20/06/2025 Spot Bond					0.00000	102.09395				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2023 Spot Bond					0.00000	101.71300				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2024 Spot Bond					0.00000	121.69400				0.00	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 CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2023 Spot Bond					0.00000	148.10700				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 02/04/2026 Spot Bond					0.00000	104.61300				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>	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.19386				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>	
CLN667 On 18/09/2024 Spot Bond					0.00000	102.73063				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 19/08/2025 Spot Bond					0.00000	100.18404				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			5.56997	163.72129	5.56997	132.99986				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			5.56997	163.72129	5.56997	133.00072				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	100.18642				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	100.19276				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	101.64365				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 19/08/2025 Spot Bond					0.00000	101.70236				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN682 On 07/12/2023 Spot Bond					0.00000	101.93733				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>	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.59860				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.62647				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>	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.49488				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>	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.81760				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>	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.81737				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>	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.73941				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>	
CLN691 On 26/09/2023 Spot Bond					0.00000	101.45255				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>	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.67000				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>	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.25795				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>	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.07263				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>	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.59361				0.00	0	
<b>Total CLN698 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 CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.88594				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>	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.61040				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>	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.59014				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>	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.62226				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>	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.19592				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>	
CLN708 On 11/09/2026 Spot Bond					0.00000	102.39159				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>	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.64523				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.99814				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	84.23704				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 11/03/2024 Spot Bond					0.00000	101.70216				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 12/02/2024 Spot Bond					0.00000	100.32429				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.65219				0.00	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 CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.65219				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	101.65219				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	83.05268				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	101.72998				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	82.06566				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	82.38304				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	102.01443				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	83.08199				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	101.56695				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.56695				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.56695				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN727 On 21/06/2025 Spot Bond					0.00000	101.58435				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.58435				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>	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.58435				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.53881				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.55842				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.18524				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 21/12/2027 Spot Bond					0.00000	101.66971				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.74989				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>	
CLN736 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	96.36780				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.85216				0.00	0	400,000,0€
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,0€</b>
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	<b>400,000,0€</b>
CLN738 On 20/12/2023 Spot Bond					0.00000	102.14478				0.00	0	300,000,0€
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
CLN739 On 20/06/2026 Spot Bond					0.00000	111.42900				0.00	0	
<b>Total CLN739 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 CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	95.15172				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.17133				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.72700				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.71887				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	98.92700				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.88870				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 28/02/2024 Spot Bond					0.00000	102.53126				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 21/12/2023 Spot Bond					0.00000	101.66994				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>	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.66698				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 31/07/2024 Spot Bond					0.00000	99.37197				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 11/09/2026 Spot Bond					0.00000	101.96733				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.34718				0.00	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 CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.22328				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	102.31469				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	99.00472				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 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	101.09705				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	101.04280				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	100.66450				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	100.43444				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.83689				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	94.87390				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>	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.31469				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>	
CLN767 On 31/01/2024 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>	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.71761				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>	
CLN769 On 23/09/2026 Spot Bond					0.00000	100.65160				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>	
CLN770 On 31/07/2024 Spot Bond					0.00000	100.39173				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>	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	83.84370				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>	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	88.91446				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>	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.18125				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>	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.68349				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>	
CLN775 On 15/09/2028 Spot Bond			5.78000	5.78000	5.78000	106.72766				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	102.33785				0.00	0	
<b>Total CLN776 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 CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2026 Spot Bond					0.00000	102.66695				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.60836				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.61145				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 19/08/2025 Spot Bond					0.00000	102.76043				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.62688				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.63367				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>	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.64233				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>	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.64233				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 31/01/2027 Spot Bond					0.00000	112.59747				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	112.43014				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	100.67023				0.00	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 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	98.40200				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.67023				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	101.42988				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	100.67023				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	101.64240				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	100.67023				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	100.67040				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	100.67300				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	100.67300				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN800 On 28/02/2026 Spot Bond					0.00000	102.46709				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN801 On 31/01/2025 Spot Bond					0.00000	88.26647				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN803 On 31/01/2025 Spot Bond					0.00000	100.37806				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>	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.61330				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>	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.67622				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>	
CLN807 On 28/02/2027 Spot Bond					0.00000	102.47900				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>	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.63305				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>	
CLN81 On 18/04/2028 Spot Bond			10.34500	92.44412	10.34500	92.41864				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>	
CLN810 On 26/08/2025 Spot Bond					0.00000	101.58261				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.49640				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	100.67023				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	100.67047				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	100.67622				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	100.60837				0.00	0	
<b>Total CLN818 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 CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.67023				0.00	0	
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.67047				0.00	0	
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.64241				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>	
CLN821 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>	
CLN822 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>	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.67047				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>	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.67047				0.00	0	
<b>Total CLN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN825</b>										<b>0.00</b>	<b>0</b>	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.67010				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	100.67047				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	89.24179				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	100.67023				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	98.23635				0.00	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 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	102.04861				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	100.67010				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			10.44000	10.44000	10.44000	96.88293				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	102.45527				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	102.45542				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	102.45542				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	102.45530				0.00	0	
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN837</b>										<b>0.00</b>	<b>0</b>	
CLN837 On 31/03/2027 Spot Bond					0.00000	101.64240				0.00	0	
<b>Total CLN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN838</b>										<b>0.00</b>	<b>0</b>	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.69622				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 20/07/2026 Spot Bond					0.00000	98.11900				0.00	0	
<b>Total CLN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN841</b>										<b>0.00</b>	<b>0</b>	
CLN841 On 20/07/2026 Spot Bond					0.00000	97.55600				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN843 On 20/07/2026 Spot Bond					0.00000	97.75700				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>	
CLN844 On 07/09/2026 Spot Bond					0.00000	102.00186				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>	
CLN847 On 31/03/2025 Spot Bond					0.00000	101.64241				0.00	0	
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	
CLN848 On 31/03/2027 Spot Bond					0.00000	101.64240				0.00	0	
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	
CLN849 On 31/03/2029 Spot Bond					0.00000	101.64200				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	100.71061				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	101.86301				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	101.70878				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	101.78414				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	101.89714				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	101.93300				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	101.81169				0.00	0	
<b>Total CLN856 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 CLN856</b>										<b>0.00</b>	<b>0</b>	
CLN857 On 06/08/2023 Spot Bond					0.00000	100.79801				0.00	0	710,000,00
<b>Total CLN857 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>710,000,00</b>
<b>Total For CLN857</b>										<b>0.00</b>	<b>0</b>	<b>710,000,00</b>
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	85.11798				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	100.67047				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	101.79849				0.00	0	
<b>Total CLN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN861</b>										<b>0.00</b>	<b>0</b>	
CLN862 On 20/06/2027 Spot Bond					0.00000	101.69084				0.00	0	
<b>Total CLN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN862</b>										<b>0.00</b>	<b>0</b>	
CLN863 On 09/03/2028 Spot Bond					0.00000	101.98976				0.00	0	
<b>Total CLN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN863</b>										<b>0.00</b>	<b>0</b>	
CLN864 On 31/07/2025 Spot Bond					0.00000	112.09000				0.00	0	
<b>Total CLN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN864</b>										<b>0.00</b>	<b>0</b>	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	95.19700				0.00	0	
<b>Total CLN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN865</b>										<b>0.00</b>	<b>0</b>	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	97.01100				0.00	0	
<b>Total CLN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN866</b>										<b>0.00</b>	<b>0</b>	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.73495				0.00	0	
<b>Total CLN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN867</b>										<b>0.00</b>	<b>0</b>	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	88.34085				0.00	0	
<b>Total CLN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN868</b>										<b>0.00</b>	<b>0</b>	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.59617				0.00	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 CLN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN869</b>										<b>0.00</b>	<b>0</b>	
CLN87( On 31/07/2027 Spot Bond					0.00000	100.60221				0.00	0	
<b>Total CLN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN870</b>										<b>0.00</b>	<b>0</b>	
CLN87( On 31/07/2027 Spot Bond					0.00000	100.59912				0.00	0	
<b>Total CLN871 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN871</b>										<b>0.00</b>	<b>0</b>	
CLN87( On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	84.67248				0.00	0	
<b>Total CLN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN872</b>										<b>0.00</b>	<b>0</b>	
CLN87( On 31/08/2025 Spot Bond					0.00000	102.45527				0.00	0	
<b>Total CLN873 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN873</b>										<b>0.00</b>	<b>0</b>	
CLN87( On 20/06/2027 Spot Bond					0.00000	101.73570				0.00	0	
<b>Total CLN874 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN874</b>										<b>0.00</b>	<b>0</b>	
CLN87( On 29/10/2025 Spot Bond					0.00000	100.81591				0.00	0	
<b>Total CLN875 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN875</b>										<b>0.00</b>	<b>0</b>	
CLN87( On 29/10/2025 Spot Bond					0.00000	100.81591				0.00	0	
<b>Total CLN876 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN876</b>										<b>0.00</b>	<b>0</b>	
CLN87( On 31/01/2030 Spot Bond					0.00000	100.59478				0.00	0	
<b>Total CLN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN878</b>										<b>0.00</b>	<b>0</b>	
CLN87( On 02/04/2026 Spot Bond					0.00000	101.41058				0.00	0	
<b>Total CLN879 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN879</b>										<b>0.00</b>	<b>0</b>	
CLN88( On 02/04/2026 Spot Bond					0.00000	101.40353				0.00	0	
<b>Total CLN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN880</b>										<b>0.00</b>	<b>0</b>	
CLN88( On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	86.03091				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN882 On 31/01/2030 Spot Bond					0.00000	100.59293				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	84.80854				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	83.61210				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>	
CLN885 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.61210				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	83.43483				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	83.58251				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			5.92000	5.92000	5.92000	125.44151				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	102.93467				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	101.88825				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	101.79497				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	100.67047				0.00	0	
<b>Total CLN893 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 CLN893</b>										<b>0.00</b>	<b>0</b>	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.74811				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>	
CLN894 On 31/08/2025 Spot Bond					0.00000	102.45527				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>	
CLN895 On 30/09/2027 Spot Bond					0.00000	101.64233				0.00	0	
<b>Total CLN896 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN896</b>										<b>0.00</b>	<b>0</b>	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.34713				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>	
CLN897 On 31/08/2025 Spot Bond					0.00000	104.48000				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>	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.04594				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>	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.55704				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>	
CLN900 On 20/12/2027 Spot Bond			12.48000	12.48000	12.48000	103.86900				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>	
CLN901 On 20/12/2027 Spot Bond					0.00000	102.27900				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>	
CLN902 On 20/12/2027 Spot Bond			12.12500	12.12500	12.12500	98.79063				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>	
CLN903 On 15/09/2029 Spot Bond					0.00000	102.09636				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>	
CLN904 On 20/12/2029 Spot Bond					0.00000	102.00465				0.00	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 CLN905 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN905</b>										<b>0.00</b>	<b>0</b>	
CLN905 On 20/12/2027 Spot Bond					0.00000	101.87569				0.00	0	
<b>Total CLN906 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN906</b>										<b>0.00</b>	<b>0</b>	
CLN906 On 20/12/2027 Spot Bond					0.00000	102.35051				0.00	0	
<b>Total CLN907 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN907</b>										<b>0.00</b>	<b>0</b>	
CLN907 On 20/12/2027 Spot Bond					0.00000	98.67900				0.00	0	
<b>Total CLN908 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN908</b>										<b>0.00</b>	<b>0</b>	
CLN908 On 20/12/2027 Spot Bond					0.00000	100.89500				0.00	0	
<b>Total CLN909 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN909</b>										<b>0.00</b>	<b>0</b>	
CLN909 On 20/06/2024 Spot Bond					0.00000	101.88841				0.00	0	
<b>Total CLN910 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN910</b>										<b>0.00</b>	<b>0</b>	
CLN910 On 06/08/2023 Spot Bond					0.00000	100.66031				0.00	0	
<b>Total CLN911 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN911</b>										<b>0.00</b>	<b>0</b>	
CLN911 On 31/01/2026 Spot Bond					0.00000	100.66992				0.00	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					0.00000	101.87032				0.00	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>	
CLN913 On 20/12/2027 Spot Bond					0.00000	96.64700				0.00	0	
<b>Total CLN914 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN914</b>										<b>0.00</b>	<b>0</b>	
CLN914 On 20/12/2032 Spot Bond					0.00000	102.18367				0.00	0	
<b>Total CLN915 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN915</b>										<b>0.00</b>	<b>0</b>	
CLN915 On 20/12/2027 Spot Bond					0.00000	100.98100				0.00	0	
<b>Total CLN916 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN916</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN917 On 28/02/2027 Spot Bond					0.00000	102.29894				0.00	0	
<b>Total CLN917 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN917</b>										<b>0.00</b>	<b>0</b>	
CLN918 On 20/12/2027 Spot Bond					0.00000	101.70165				0.00	0	
<b>Total CLN918 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN918</b>										<b>0.00</b>	<b>0</b>	
CLN919 On 28/07/2027 Spot Bond					0.00000	102.25938				0.00	0	
<b>Total CLN919 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN919</b>										<b>0.00</b>	<b>0</b>	
CLN920 On 29/02/2028 Spot Bond					0.00000	102.25938				0.00	0	
<b>Total CLN920 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN920</b>										<b>0.00</b>	<b>0</b>	
CLN921 On 28/02/2026 Spot Bond					0.00000	102.06589				0.00	0	
<b>Total CLN921 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN921</b>										<b>0.00</b>	<b>0</b>	
CLN922 On 28/02/2026 Spot Bond					0.00000	102.06589				0.00	0	
<b>Total CLN922 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN922</b>										<b>0.00</b>	<b>0</b>	
CLN923 On 20/06/2030 Spot Bond					0.00000	102.20721				0.00	0	
<b>Total CLN923 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN923</b>										<b>0.00</b>	<b>0</b>	
CLN924 On 20/06/2028 Spot Bond					0.00000	102.07421				0.00	0	
<b>Total CLN924 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN924</b>										<b>0.00</b>	<b>0</b>	
CLN925 On 20/06/2028 Spot Bond					0.00000	101.99575				0.00	0	190,000,00
<b>Total CLN925 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
<b>Total For CLN925</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
CLN926 On 20/06/2028 Spot Bond					0.00000	102.01368				0.00	0	
<b>Total CLN926 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN926</b>										<b>0.00</b>	<b>0</b>	
CLN927 On 20/06/2028 Spot Bond					0.00000	102.00471				0.00	0	
<b>Total CLN927 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN927</b>										<b>0.00</b>	<b>0</b>	
CLN928 On 31/01/2026 Spot Bond					0.00000	100.66992				0.00	0	
<b>Total CLN928 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 CLN928</b>										<b>0.00</b>	<b>0</b>	
CLN928 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN929 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN929</b>										<b>0.00</b>	<b>0</b>	
CLN929 On 20/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN930 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN930</b>										<b>0.00</b>	<b>0</b>	
CLN930 On 20/06/2028 Spot Bond					0.00000	94.38100				0.00	0	
<b>Total CLN931 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN931</b>										<b>0.00</b>	<b>0</b>	
CLN931 On 20/06/2028 Spot Bond					0.00000	101.74991				0.00	0	
<b>Total CLN932 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN932</b>										<b>0.00</b>	<b>0</b>	
CLN932 On 20/06/2028 Spot Bond			13.47500	13.47500	13.47500	100.62596				0.00	0	
<b>Total CLN933 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN933</b>										<b>0.00</b>	<b>0</b>	
CLN933 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN934 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN934</b>										<b>0.00</b>	<b>0</b>	
CLN934 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN935 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN935</b>										<b>0.00</b>	<b>0</b>	
CLN935 On 20/03/2026 Spot Bond					0.00000	102.26544				0.00	0	
<b>Total CLN936 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN936</b>										<b>0.00</b>	<b>0</b>	
CLN936 On 20/03/2025 Spot Bond					0.00000	99.83570				0.00	0	
<b>Total CLN937 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN937</b>										<b>0.00</b>	<b>0</b>	
CLN937 On 20/03/2027 Spot Bond					0.00000	100.12780				0.00	0	
<b>Total CLN938 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN938</b>										<b>0.00</b>	<b>0</b>	
CLN938 On 20/06/2028 Spot Bond					0.00000	101.39664				0.00	0	
<b>Total CLN939 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN939</b>										<b>0.00</b>	<b>0</b>	
CLN939 On 20/03/2026 Spot Bond					0.00000	101.89822				0.00	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 CLN940 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN940</b>										<b>0.00</b>	<b>0</b>	
CLN940 On 20/06/2030 Spot Bond					0.00000	101.82927				0.00	0	
<b>Total CLN941 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN941</b>										<b>0.00</b>	<b>0</b>	
CLN941 On 31/03/2031 Spot Bond					0.00000	101.10757				0.00	0	
<b>Total CLN942 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN942</b>										<b>0.00</b>	<b>0</b>	
CLN942 On 31/03/2031 Spot Bond					0.00000	101.28579				0.00	0	
<b>Total CLN943 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN943</b>										<b>0.00</b>	<b>0</b>	
CLN943 On 31/03/2028 Spot Bond					0.00000	100.89967				0.00	0	
<b>Total CLN944 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN944</b>										<b>0.00</b>	<b>0</b>	
CLN944 On 20/06/2028 Spot Bond					0.00000	101.08769				0.00	0	
<b>Total CLN945 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN945</b>										<b>0.00</b>	<b>0</b>	
CLN945 On 20/06/2028 Spot Bond					0.00000	100.89773				0.00	0	
<b>Total CLN946 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN946</b>										<b>0.00</b>	<b>0</b>	
CLN946 On 20/06/2028 Spot Bond					0.00000	100.92045				0.00	0	
<b>Total CLN947 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN947</b>										<b>0.00</b>	<b>0</b>	
CLN947 On 20/06/2030 Spot Bond					0.00000	100.74863				0.00	0	
<b>Total CLN948 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN948</b>										<b>0.00</b>	<b>0</b>	
CLN948 On 20/06/2028 Spot Bond					0.00000	100.66699				0.00	0	
<b>Total CLN949 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN949</b>										<b>0.00</b>	<b>0</b>	
CLN949 On 20/06/2028 Spot Bond					0.00000	100.50983				0.00	0	
<b>Total CLN950 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN950</b>										<b>0.00</b>	<b>0</b>	
CLN950 On 31/03/2026 Spot Bond					0.00000	100.20218				0.00	0	
<b>Total CLN951 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN951</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN952 On 23/09/2026 Spot Bond					0.00000	100.10981				0.00	0	
<b>Total CLN952 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN952</b>										<b>0.00</b>	<b>0</b>	
CLN953 On 20/06/2028 Spot Bond					0.00000	98.59184				0.00	0	
<b>Total CLN953 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN953</b>										<b>0.00</b>	<b>0</b>	
CLN954 On 20/06/2028 Spot Bond					0.00000	98.59184				0.00	0	
<b>Total CLN954 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN954</b>										<b>0.00</b>	<b>0</b>	
CLN955 On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	3,000,000,000	3,000,000,000	3,000,000,000
<b>Total CLN955 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For CLN955</b>									<b>10,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
COJ05 On 05/06/2023 Spot Bond			11.64000	99.68211	11.64000	99.65043				0.00	0	
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			12.33000	102.67200	12.33000	102.63826				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			12.45000	102.53821	12.45000	102.50419			1,743,000,000,000.00	140,000,000	70,000,000	70,000,000
<b>Total COJG01 SPOT</b>									<b>1,743,000,000,000.00</b>	<b>140,000,000</b>	<b>70,000,000</b>	<b>70,000,000</b>
<b>Total For COJG01</b>									<b>1,743,000,000,000.00</b>	<b>140,000,000</b>	<b>70,000,000</b>	<b>70,000,000</b>
COT02 On 03/04/2028 Spot Bond			14.10000	88.05597	14.10000	88.02319				0.00	0	
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	
COT03 On 05/06/2028 Spot Bond			12.69000	88.00738	12.69000	87.97763				0.00	0	
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.03186				0.00	500,000,000	500,000,000
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
DSY03 On 21/11/2024 Spot Bond			11.44000	11.44000	11.44000	98.80281				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	100.77714				0.00	0	
<b>Total DSY04 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 DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.26438				0.00	0	
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.75736				0.00	0	3,600,000,00
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,600,000,00</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>0</b>	<b>3,600,000,00</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	100.01457				0.00	0	
<b>Total DSY07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY07</b>										<b>0.00</b>	<b>0</b>	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.33062				0.00	0	270,000,00
<b>Total DTF001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>270,000,00</b>
<b>Total For DTF001</b>										<b>0.00</b>	<b>0</b>	<b>270,000,00</b>
DTF002 On 28/06/2025 Spot Bond					0.00000	101.61412				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	101.63987				0.00	0	380,000,00
<b>Total DTF003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>380,000,00</b>
<b>Total For DTF003</b>										<b>0.00</b>	<b>0</b>	<b>380,000,00</b>
DTF004 On 14/09/2025 Spot Bond					0.00000	101.67112				0.00	0	7,500,000,00
<b>Total DTF004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,00</b>
<b>Total For DTF004</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,00</b>
DV24 On 18/02/2024 Spot Bond			10.44000	102.05008	10.44000	102.02140				0.00	0	190,000,00
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	102.56797	9.69000	102.54116				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.56797	9.69000	102.54116				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			11.64000	96.38678	11.64000	96.35666				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			11.74000	95.96519	11.74000	95.93495				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV29/R On 18/02/2029 Spot Bond			10.10000	102.67540	10.10000	102.64746				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.67540	10.10000	102.64746				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	101.31838				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.49457				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	101.18910				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	100.44890				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>	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.78523				0.00	0	
<b>Total DVF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond					0.00000	103.11481				0.00	0	4,100,000,00
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.97561				0.00	180,000,000	90,000,00
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,00</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,00</b>
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.10435				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.46402				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.82528				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.31704				0.00	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 DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.41595				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2026 Spot Bond					0.00000	104.50189				0.00	0	
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2028 Spot Bond					0.00000	105.32535				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>	
ECN32 On 14/03/2032 Spot Bond			5.95000	116.84365	5.95000	116.79706				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			5.92000	100.15718	5.92000	100.11706				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	151.40833	2.25000	151.36271				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			4.99500	157.02864	4.99500	156.96998				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			5.02000	141.35335	5.02000	141.30045				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			5.03000	137.02579	5.03000	136.97417				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			5.77000	119.17368	5.77000	119.12650				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			5.79000	104.05646	5.79000	104.01514				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36/12 On 31/01/2036 Spot Bond			2.25000	151.40833	2.25000	151.36271				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	206.21260				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	202.86523				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	190.02390				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	158.12769				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	157.06757				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 28/07/2025 Spot Bond					0.00000	152.82473				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	142.09792				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN013 On 15/04/2024 Spot Bond					0.00000	136.73574				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond					0.00000	138.89484				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 09/12/2024 Spot Bond					0.00000	115.11206				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>	
ELN019 On 02/04/2027 Spot Bond					0.00000	107.90214				0.00	0	
<b>Total ELN019 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 ELN019</b>										<b>0.00</b>	<b>0</b>	
ELN02C On 20/09/2027 Spot Bond					0.00000	124.90918				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			11.75000	99.11311	11.75000	99.08236				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			13.79000	13.79000	13.79000	90.33163				0.00	0	
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			13.84000	13.84000	13.84000	93.56050				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			11.84000	11.84000	11.84000	102.70328				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			11.84000	11.84000	11.84000	101.52659				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			13.62000	13.62000	13.62000	96.78082				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			12.72500	12.72500	12.72500	99.22815				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			16.12000	16.12000	16.12000	92.65314				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	99.72743				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	101.94809				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>	
EPF015 On 13/12/2025 Spot Bond					0.00000	102.10384				0.00	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 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	99.78703				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.53967				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 07/09/2026 Spot Bond					0.00000	102.02341				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	102.25007				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	101.82942				0.00	0	
<b>Total EPF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF025</b>										<b>0.00</b>	<b>0</b>	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.37491				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>	
EPFC52 On 10/11/2023 Spot Bond					0.00000	100.35897				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>	
EPFC53 On 14/03/2024 Spot Bond					0.00000	101.67883				0.00	0	
<b>Total EPFC53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC53</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.23031				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.65642				0.00	300,000,000	300,000,000
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
<b>Total For EQT004</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
EQT005 On 10/09/2023 Spot Bond					0.00000	102.30690				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT006 On 30/10/2023 Spot Bond					0.00000	100.59951				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	101.57177				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT008 On 08/10/2024 Spot Bond					0.00000	101.14829				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.68467				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>	
EQT011 On 11/11/2023 Spot Bond					0.00000	100.33290				0.00	0	
<b>Total EQT011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT011</b>										<b>0.00</b>	<b>0</b>	
EQT012 On 11/11/2025 Spot Bond					0.00000	100.34720				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>	
EQT013 On 11/11/2027 Spot Bond					0.00000	100.84735				0.00	0	200,000,00
<b>Total EQT013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For EQT013</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ERS3B8 On 17/05/2025 Spot Bond					0.00000	100.21355				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>	
ERS3B9 On 17/05/2027 Spot Bond					0.00000	100.22011				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>	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	100.21673				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>	
ERS3C9 On 17/05/2027 Spot Bond					0.00000	100.22330				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>	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.21706				0.00	0	
<b>Total ERS3C9 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 ERSA28</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.24474			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	100.21585			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>	
ERSA3 On 17/02/2028 Spot Bond					0.00000	100.21989			0.00	0	
<b>Total ERSA31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA31</b>									<b>0.00</b>	<b>0</b>	
ERSB1 On 17/02/2028 Spot Bond					0.00000	100.22412			0.00	0	
<b>Total ERSB10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSB10</b>									<b>0.00</b>	<b>0</b>	
ERSC1 On 17/02/2028 Spot Bond					0.00000	100.22730			0.00	0	
<b>Total ERSC10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSC10</b>									<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			10.64000	94.42453	10.64000	94.39779			0.00	0	2,680,163,70
<b>Total ES26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,680,163,70</b>
<b>Total For ES26</b>									<b>0.00</b>	<b>0</b>	<b>2,680,163,70</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	101.14252	7.85000	101.12124			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			13.15500	70.01777	13.13500	70.07937		31,572,000,000,000.00	2,400,000,000	1,728,393,20	
<b>Total ES33 SPOT</b>								<b>31,572,000,000,000.00</b>	<b>2,400,000,000</b>	<b>1,728,393,20</b>	
<b>Total For ES33</b>								<b>31,572,000,000,000.00</b>	<b>2,400,000,000</b>	<b>1,728,393,20</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.45097	7.50000	101.43067			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			13.49000	66.84122	13.48000	66.86572			0.00	0	127,629,80
<b>Total ES42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>127,629,80</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>127,629,80</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	100.70756	8.50000	100.68466			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			12.61000	12.61000	12.61000	94.39677			0.00	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 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			15.38500	15.38500	15.38500	87.80892				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	102.59868				0.00	0	
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.26921				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.59952				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	101.48313				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.01445				0.00	0	
<b>Total FIFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB20</b>										<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.62877				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.27329				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.82452				0.00	0	
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.01755				0.00	0	
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG04</b>										<b>0.00</b>	<b>0</b>	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.01839				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.72626				0.00	660,000,000	3,331,400,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>660,000,000</b>	<b>3,331,400,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>660,000,000</b>	<b>3,331,400,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	105.07295				0.00	0	
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	
FRB26 On 03/06/2024 Spot Bond					0.00000	102.94748				0.00	4,760,000,000	1,190,000,000
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>4,760,000,000</b>	<b>1,190,000,000</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>4,760,000,000</b>	<b>1,190,000,000</b>
FRB27 On 03/06/2026 Spot Bond			10.42000	104.28213	10.42000	104.25303				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.37114				0.00	0	
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.88447				0.00	450,000,000	325,000,000
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>450,000,000</b>	<b>325,000,000</b>
<b>Total For FRB29</b>										<b>0.00</b>	<b>450,000,000</b>	<b>325,000,000</b>
FRB30 On 19/04/2026 Spot Bond			10.34000	95.45272	10.34000	95.42643				0.00	0	1,000,000
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000</b>
FRB31 On 24/11/2026 Spot Bond					0.00000	100.77910				0.00	14,000,000,000	3,500,000,000
<b>Total FRB31 SPOT</b>										<b>0.00</b>	<b>14,000,000,000</b>	<b>3,500,000,000</b>
<b>Total For FRB31</b>										<b>0.00</b>	<b>14,000,000,000</b>	<b>3,500,000,000</b>
FRB32 On 28/09/2027 Spot Bond					0.00000	102.44674				0.00	0	100,000,000
<b>Total FRB32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRB32</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRB33 On 29/09/2029 Spot Bond					0.00000	102.68105				0.00	0	1,100,000,000
<b>Total FRB33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
<b>Total For FRB33</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
FRB34 On 02/06/2028 Spot Bond					0.00000	101.02692				0.00	0	
<b>Total FRB34 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 FRB34</b>										<b>0.00</b>	<b>0</b>	
FRB35 On 06/02/2028 Spot Bond					0.00000	100.84165				0.00	0	800,000,00
<b>Total FRB35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For FRB35</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
FRBI23 On 07/12/2023 Spot Bond			3.95000	335.99645	3.95000	335.87991				0.00	0	
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			4.40000	4.40000	4.40000	166.77763				0.00	0	
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			4.84000	215.08497	4.84000	215.00537				0.00	0	
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			5.15000	5.15000	5.15000	115.66744				0.00	0	
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			5.79000	5.79000	5.79000	229.29782				0.00	0	
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.91000	94.12098	5.91000	94.08346				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			5.86000	95.26630	5.86000	95.22829				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			10.22042	10.22042	10.22042	86.93849				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			10.22408	10.22408	10.22408	85.94307				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC169 On 31/01/2025 Spot Bond			5.25000	5.25000	5.25000	164.50293				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>	
FRC170 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	99.50542				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	102.20678				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	100.68135				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>	
FRC28 On 20/12/2023 Spot Bond					0.00000	101.66236				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 11/11/2024 Spot Bond					0.00000	100.43646				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>	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.27294				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.27562				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 20/06/2024 Spot Bond					0.00000	102.17475				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 11/11/2024 Spot Bond					0.00000	101.45015				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	102.50266				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	100.70208				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC308 On 31/05/2024 Spot Bond					0.00000	103.05020				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>	
FRC309 On 20/06/2024 Spot Bond					0.00000	101.64609				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>	
FRC310 On 20/12/2024 Spot Bond					0.00000	101.79502				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>	
FRC313 On 20/06/2024 Spot Bond					0.00000	101.90635				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>	
FRC315 On 13/10/2026 Spot Bond					0.00000	98.58631				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>	
FRC316 On 15/09/2033 Spot Bond					0.00000	101.90914				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>	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.72649				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>	
FRC318 On 20/12/2024 Spot Bond					0.00000	101.78067				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>	
FRC319 On 20/12/2026 Spot Bond					0.00000	97.06559				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>	
FRC323 On 20/12/2024 Spot Bond					0.00000	102.00570				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>	
FRC324 On 20/06/2026 Spot Bond					0.00000	101.80734				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 02/04/2024 Spot Bond					0.00000	101.35419				0.00	0	
<b>Total FRC325 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 FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 06/11/2023 Spot Bond					0.00000	100.42461				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	102.55185				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 07/12/2023 Spot Bond					0.00000	102.05593				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	100.17453				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	102.13572				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	101.63495				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC343 On 20/12/2025 Spot Bond					0.00000	100.63741				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC346 On 27/03/2024 Spot Bond					0.00000	102.26739				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	100.84233				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.76627				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.73361				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC350 On 31/08/2023 Spot Bond					0.00000	102.33810				0.00	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 FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC351 On 31/07/2023 Spot Bond					0.00000	100.81137				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC353 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.78505				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.78683				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>	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.79202				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>	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.80148				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>	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.73674				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>	
FRC361 On 31/03/2024 Spot Bond					0.00000	101.46407				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.52347				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>	
FRC363 On 28/02/2024 Spot Bond					0.00000	102.84730				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>	
FRC364 On 31/08/2024 Spot Bond					0.00000	103.19293				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC366 On 20/06/2026 Spot Bond					0.00000	88.63753				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC368 On 31/05/2024 Spot Bond					0.00000	102.44623				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC370 On 20/06/2026 Spot Bond					0.00000	87.51802				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC371 On 20/06/2026 Spot Bond					0.00000	87.66045				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>	
FRC374 On 20/06/2026 Spot Bond					0.00000	88.97081				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>	
FRC376 On 20/06/2026 Spot Bond					0.00000	85.97407				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC377 On 20/06/2026 Spot Bond					0.00000	85.83164				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>	
FRC378 On 20/12/2026 Spot Bond					0.00000	101.68541				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>	
FRC379 On 23/09/2023 Spot Bond					0.00000	101.85058				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>	
FRC381 On 20/12/2026 Spot Bond					0.00000	98.79449				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>	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.25558				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>	
FRC385 On 15/02/2025 Spot Bond					0.00000	100.25558				0.00	0	
<b>Total FRC385 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 FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.22926				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	100.22926				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	102.17448				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	100.78611				0.00	0	5,900,000,00
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,900,000,00</b>
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	<b>5,900,000,00</b>
FRC389 On 11/11/2024 Spot Bond					0.00000	100.39791				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>	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.67165				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>	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.78608				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>	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.91336				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>	
FRC396 On 31/03/2024 Spot Bond					0.00000	101.12833				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>	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.95734				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>	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.01191				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>	
FRC399 On 19/01/2027 Spot Bond					0.00000	99.92302				0.00	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 FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC400 On 19/01/2027 Spot Bond			13.12500	13.12500	13.12500	96.19146				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>	
FRC401 On 20/06/2027 Spot Bond					0.00000	100.16601				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>	
FRC402 On 19/05/2026 Spot Bond					0.00000	90.32898				0.00	0	
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC403</b>										<b>0.00</b>	<b>0</b>	
FRC403 On 19/05/2026 Spot Bond			19.54000	19.54000	19.54000	85.83461				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			12.12500	12.12500	12.12500	100.87498				0.00	0	
<b>Total FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC405 On 06/07/2027 Spot Bond					0.00000	101.53947				0.00	0	250,000,00
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
FRC406 On 13/10/2026 Spot Bond					0.00000	101.24118				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	99.08347				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			15.14000	15.14000	15.14000	94.26958				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	100.78611				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 31/05/2027 Spot Bond					0.00000	102.66594				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 30/04/2029 Spot Bond					0.00000	100.86290				0.00	0	
<b>Total FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.57321				0.00	0	
<b>Total FRC414 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC414</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2025 Spot Bond					0.00000	102.57340				0.00	0	
<b>Total FRC415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC415</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 20/06/2027 Spot Bond					0.00000	101.77902				0.00	0	
<b>Total FRC416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC416</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.65665				0.00	0	
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.85731				0.00	0	
<b>Total FRC419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC419</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.86301				0.00	0	
<b>Total FRC421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC421</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.89496				0.00	0	
<b>Total FRC422 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC422</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.89496				0.00	0	
<b>Total FRC423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC423</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 31/08/2025 Spot Bond					0.00000	102.50289				0.00	0	
<b>Total FRC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC424</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.78601				0.00	0	5,000,000,00
<b>Total FRC425 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For FRC425</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
FRC42: On 30/09/2027 Spot Bond					0.00000	101.64237				0.00	0	
<b>Total FRC426 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC426</b>										<b>0.00</b>	<b>0</b>	
FRC42 On 30/09/2026 Spot Bond					0.00000	101.71684				0.00	0	
<b>Total FRC427 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC427</b>										<b>0.00</b>	<b>0</b>	
FRC42 On 20/06/2027 Spot Bond					0.00000	101.87741				0.00	0	260,000,00
<b>Total FRC428 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
<b>Total For FRC428</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
FRC42 On 31/10/2027 Spot Bond					0.00000	100.70970				0.00	0	
<b>Total FRC429 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC429</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 31/10/2026 Spot Bond					0.00000	100.70818				0.00	0	
<b>Total FRC430 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC430</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 31/08/2027 Spot Bond					0.00000	102.45553				0.00	0	
<b>Total FRC431 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC431</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 31/10/2026 Spot Bond					0.00000	100.78604				0.00	0	
<b>Total FRC432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC432</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 31/08/2027 Spot Bond					0.00000	102.45553				0.00	0	
<b>Total FRC433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC433</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 31/08/2027 Spot Bond					0.00000	102.57308				0.00	0	
<b>Total FRC434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC434</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 20/11/2026 Spot Bond					0.00000	100.01450				0.00	0	
<b>Total FRC435 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC435</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 21/06/2027 Spot Bond					0.00000	101.86127				0.00	0	
<b>Total FRC436 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC436</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 31/01/2030 Spot Bond			10.70500	10.70500	10.70500	99.81273				0.00	0	
<b>Total FRC437 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC437</b>										<b>0.00</b>	<b>0</b>	
FRC43 On 31/08/2027 Spot Bond					0.00000	102.06937				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC438 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC438</b>										<b>0.00</b>	<b>0</b>	
FRC438 On 31/08/2027 Spot Bond					0.00000	102.09596				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>	
FRC439 On 31/08/2027 Spot Bond					0.00000	102.47904				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>	
FRC441 On 31/08/2027 Spot Bond					0.00000	102.47904				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>	
FRC442 On 20/12/2027 Spot Bond					0.00000	101.92411				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>	
FRC443 On 23/09/2026 Spot Bond					0.00000	101.81682				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>	
FRC444 On 28/10/2023 Spot Bond					0.00000	100.72830				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>	
FRC445 On 31/08/2027 Spot Bond					0.00000	102.45553				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>	
FRC446 On 15/03/2028 Spot Bond					0.00000	102.06786				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>	
FRC447 On 31/08/2027 Spot Bond					0.00000	102.45553				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>	
FRC448 On 31/08/2027 Spot Bond					0.00000	102.47904				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>	
FRC449 On 20/12/2030 Spot Bond					0.00000	101.94193				0.00	0	
<b>Total FRC450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC450</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC45 On 28/06/2026 Spot Bond					0.00000	101.44413				0.00	0	
<b>Total FRC451 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC451</b>										<b>0.00</b>	<b>0</b>	
FRC45 On 28/10/2023 Spot Bond					0.00000	100.72830				0.00	0	
<b>Total FRC452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC452</b>										<b>0.00</b>	<b>0</b>	
FRC45 On 29/10/2025 Spot Bond					0.00000	100.72105				0.00	0	2,000,000,00
<b>Total FRC453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For FRC453</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
FRC45 On 20/06/2028 Spot Bond					0.00000	101.71776				0.00	0	
<b>Total FRC454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC454</b>										<b>0.00</b>	<b>0</b>	
FRC45 On 21/01/2030 Spot Bond					0.00000	100.94333				0.00	0	
<b>Total FRC455 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC455</b>										<b>0.00</b>	<b>0</b>	
FRC45 On 18/04/2028 Spot Bond					0.00000	101.11430				0.00	0	
<b>Total FRC456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC456</b>										<b>0.00</b>	<b>0</b>	
FRC45 On 16/11/2027 Spot Bond					0.00000	100.24565				0.00	0	
<b>Total FRC457 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC457</b>										<b>0.00</b>	<b>0</b>	
FRC45 On 20/12/2029 Spot Bond					0.00000	101.84330				0.00	0	
<b>Total FRC458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC458</b>										<b>0.00</b>	<b>0</b>	
FRC45 On 31/07/2025 Spot Bond					0.00000	100.84020				0.00	0	
<b>Total FRC459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC459</b>										<b>0.00</b>	<b>0</b>	
FRC46 On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC460</b>										<b>0.00</b>	<b>0</b>	
FRC46 On 30/04/2025 Spot Bond					0.00000	100.83631				0.00	0	
<b>Total FRC461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC461</b>										<b>0.00</b>	<b>0</b>	
FRC46 On 30/04/2026 Spot Bond					0.00000	100.78612				0.00	0	
<b>Total FRC462 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 FRC462</b>										<b>0.00</b>	<b>0</b>	
FRC46 On 20/04/2032 Spot Bond					0.00000	101.06338				0.00	0	
<b>Total FRC463 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC463</b>										<b>0.00</b>	<b>0</b>	
FRC46 On 20/03/2026 Spot Bond					0.00000	101.55881				0.00	0	
<b>Total FRC464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC464</b>										<b>0.00</b>	<b>0</b>	
FRC46 On 06/11/2024 Spot Bond					0.00000	100.44872				0.00	0	
<b>Total FRC465 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC465</b>										<b>0.00</b>	<b>0</b>	
FRC46 On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRC466 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC466</b>										<b>0.00</b>	<b>0</b>	
FRC46 On 20/12/2023 Spot Bond					0.00000	100.21622				0.00	0	
<b>Total FRC467 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC467</b>										<b>0.00</b>	<b>0</b>	
FRC46 On 31/08/2027 Spot Bond					0.00000	100.18183				0.00	0	
<b>Total FRC468 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC468</b>										<b>0.00</b>	<b>0</b>	
FRC46 On 31/01/2028 Spot Bond					0.00000	100.18903				0.00	0	
<b>Total FRC469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC469</b>										<b>0.00</b>	<b>0</b>	
FRC47 On 31/07/2023 Spot Bond			100.00000	233.07147	100.00000	100.00000			300,000,000,000,000.00	3,000,000,000	3,000,000,000	
<b>Total FRC470 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>	
<b>Total For FRC470</b>									<b>10,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>	
FRI33 On 28/02/2033 Spot Bond			5.37000	108.97093	5.37000	108.92913			0.00	0	0	
<b>Total FRI33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRI33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			5.67000	115.38678	5.67000	115.34134			0.00	0	0	
<b>Total FRI38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRI38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.80070			0.00	0	0	
<b>Total FRJ23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRJ23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.62689			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.47905				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.73044				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.33591				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.09668				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	102.24276				0.00	0	1,000,000,00
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.75903				0.00	0	200,000,00
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.54335				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>	
FRJ30 On 23/03/2030 Spot Bond					0.00000	101.70066				0.00	0	
<b>Total FRJ30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ30</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.40940				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>	
FRJ33 On 23/03/2033 Spot Bond					0.00000	101.52499				0.00	0	
<b>Total FRJ33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ33</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			5.19800	5.19800	5.19800	101.98751				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS107 On 31/01/2038 Spot Bond			5.75000	5.75000	5.75000	114.28419				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>	
FRS108 On 23/01/2024 Spot Bond					0.00000	100.61477				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>	
FRS109 On 31/01/2038 Spot Bond			5.78000	113.93597	5.78000	113.89076				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>	
FRS110 On 07/12/2033 Spot Bond			5.67000	231.68727	5.67000	231.59620				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>	
FRS111 On 31/01/2038 Spot Bond			6.10000	109.83811	6.10000	109.79359				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>	
FRS112 On 07/12/2033 Spot Bond			5.67000	5.67000	5.67000	231.59620				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>	
FRS113 On 31/01/2025 Spot Bond			5.15000	164.83105	5.15000	164.76843				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>	
FRS114 On 31/01/2038 Spot Bond			3.70500	117.07391	3.70500	117.03400				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>	
FRS115 On 31/01/2038 Spot Bond			5.72000	114.72460	5.72000	114.67927				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>	
FRS120 On 07/12/2033 Spot Bond			5.79000	229.38870	5.79000	229.29782				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 07/12/2033 Spot Bond			5.79000	229.38870	5.79000	229.29782				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>	
FRS122 On 31/01/2025 Spot Bond			4.33000	167.02657	4.33000	166.96681				0.00	0	
<b>Total FRS122 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 FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			5.87000	227.87165	5.87000	227.78086				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 31/01/2038 Spot Bond			5.92000	112.12096	5.92000	112.07604				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			5.17000	211.95865	5.17000	211.87836				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/01/2038 Spot Bond			6.67000	102.96972	6.67000	102.92641				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/03/2028 Spot Bond			5.38000	209.99646	5.38000	209.91572				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			5.44000	209.43968	5.44000	209.35883				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 07/12/2033 Spot Bond			6.38000	218.48112	6.38000	218.39109				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 31/01/2038 Spot Bond			6.62000	103.55102	6.62000	103.50761				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			5.92000	5.92000	5.92000	112.07604				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>	
FRS135 On 31/01/2038 Spot Bond			5.71000	112.93715	5.71000	114.81132				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			5.25000	211.20867	5.25000	211.12820				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			6.15000	222.65675	6.15000	222.56639				0.00	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 FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			5.38000	209.99646	5.38000	209.91572				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			5.38000	209.99646	5.38000	209.91572				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS144 On 31/03/2028 Spot Bond			4.78100	215.64950	4.78100	215.57002				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2025 Spot Bond			5.10000	164.96382	5.10000	164.90137				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			5.73000	206.77248	5.73000	206.69104				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/03/2028 Spot Bond			5.77000	206.40767	5.77000	206.32618				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/01/2025 Spot Bond			5.07000	165.04357	5.07000	164.98122				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			5.24500	211.25546	5.24500	211.17499				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS153 On 31/03/2028 Spot Bond			5.78000	5.78000	5.78000	206.23507				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>	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.97285				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS18( On 18/09/2023 Spot Bond					0.00000	101.71978				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 27/09/2025 Spot Bond					0.00000	101.56707				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 16/11/2023 Spot Bond					0.00000	200.40027				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 23/01/2024 Spot Bond					0.00000	158.83593				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 23/01/2024 Spot Bond					0.00000	228.43430				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS19( On 19/06/2026 Spot Bond					0.00000	249.54183				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS19( On 05/08/2024 Spot Bond					0.00000	100.48248				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS19( On 05/08/2025 Spot Bond					0.00000	100.52274				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS20( On 12/08/2025 Spot Bond					0.00000	100.35213				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS20( On 06/08/2025 Spot Bond					0.00000	99.97385				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS20( On 14/10/2025 Spot Bond					0.00000	101.09804				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS20( On 18/11/2024 Spot Bond					0.00000	100.18142				0.00	0	
<b>Total FRS209 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 FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 20/12/2024 Spot Bond					0.00000	101.96255				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.63495				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 14/08/2027 Spot Bond					0.00000	100.27950				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond					0.00000	98.77870				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>	
FRS240 On 31/03/2032 Spot Bond					0.00000	106.48508				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS240 On 12/12/2025 Spot Bond					0.00000	72.70266				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS242 On 09/12/2023 Spot Bond					0.00000	102.72222				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>	
FRS243 On 29/12/2025 Spot Bond					0.00000	116.96443				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.30202				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25: On 22/02/2024 Spot Bond					0.00000	101.82259				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25: On 02/03/2024 Spot Bond					0.00000	102.02353				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS25: On 12/03/2024 Spot Bond					0.00000	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: On 23/01/2024 Spot Bond					0.00000	138.74102				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 25/03/2024 Spot Bond					0.00000	101.97775				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 28/02/2031 Spot Bond					0.00000	102.55529				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 13/05/2026 Spot Bond					0.00000	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: On 31/03/2032 Spot Bond					0.00000	101.62438				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 22/06/2026 Spot Bond					0.00000	141.86969				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 31/03/2031 Spot Bond					0.00000	101.63190				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>	
FRS27: On 31/03/2032 Spot Bond					0.00000	101.62587				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>	
FRS27: On 30/09/2024 Spot Bond					0.00000	101.88501				0.00	0	
<b>Total FRS278 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 FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 21/09/2024 Spot Bond					0.00000	102.03172				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>	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.40887				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>	
FRS280 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>	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.68706				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>	
FRS282 On 28/02/2031 Spot Bond			11.49500	11.49500	11.49500	92.16994				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			11.49500	11.49500	11.49500	92.16994				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	100.78799				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	97.79134				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 31/01/2030 Spot Bond			12.63400	12.63400	12.63400	88.65700				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	96.00881				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 31/01/2030 Spot Bond			10.58500	10.58500	10.58500	97.60559				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			10.49700	10.49700	10.49700	97.56399				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	118.55721				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 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.24378				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 31/01/2030 Spot Bond			10.83500	10.83500	10.83500	97.72342				0.00	0	
<b>Total FRS303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS303</b>										<b>0.00</b>	<b>0</b>	
FRS303 On 31/01/2030 Spot Bond			10.66900	10.66900	10.66900	97.64774				0.00	0	
<b>Total FRS304 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS304</b>										<b>0.00</b>	<b>0</b>	
FRS304 On 06/07/2023 Spot Bond					0.00000	101.32765				0.00	0	
<b>Total FRS305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS305</b>										<b>0.00</b>	<b>0</b>	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.78612				0.00	0	
<b>Total FRS306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS306</b>										<b>0.00</b>	<b>0</b>	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS307 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS307</b>										<b>0.00</b>	<b>0</b>	
FRS307 On 31/07/2023 Spot Bond					0.00000	99.98821				0.00	0	
<b>Total FRS308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS308</b>										<b>0.00</b>	<b>0</b>	
FRS308 On 13/07/2027 Spot Bond					0.00000	113.00791				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS31( On 21/09/2023 Spot Bond			10.84000	10.84000	10.84000	101.70076				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	101.76562				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	99.57762				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	100.63946				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	101.89709				0.00	0	
<b>Total FRS314 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS314</b>										<b>0.00</b>	<b>0</b>	
FRS315( 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>	
FRS316( On 31/12/2027 Spot Bond					0.00000	101.64227				0.00	0	
<b>Total FRS316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS316</b>										<b>0.00</b>	<b>0</b>	
FRS317( On 07/12/2033 Spot Bond					0.00000	94.52360				0.00	0	
<b>Total FRS317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS317</b>										<b>0.00</b>	<b>0</b>	
FRS318( On 17/11/2023 Spot Bond			5.55000	5.55000	5.55000	99.42911				0.00	0	
<b>Total FRS318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS318</b>										<b>0.00</b>	<b>0</b>	
FRS320( On 26/04/2024 Spot Bond					0.00000	92.21402				0.00	0	
<b>Total FRS320 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS320</b>										<b>0.00</b>	<b>0</b>	
FRS321( On 13/05/2024 Spot Bond					0.00000	106.11955				0.00	0	
<b>Total FRS321 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS321</b>										<b>0.00</b>	<b>0</b>	
FRS322( On 16/05/2028 Spot Bond					0.00000	63.34890				0.00	0	
<b>Total FRS322 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 FRS322</b>									<b>0.00</b>	<b>0</b>	
FRS32 On 20/11/2023 Spot Bond					0.00000	95.95311			0.00	0	
<b>Total FRS323 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS323</b>									<b>0.00</b>	<b>0</b>	
FRS32 On 31/07/2023 Spot Bond			100.00000	244.18257	100.00000	100.00000		300,000,000,000.00	3,000,000,000	3,000,000,000	
<b>Total FRS324 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>	
<b>Total For FRS324</b>								<b>10,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>	
FRS32 On 31/07/2023 Spot Bond			100.00000	244.37544	100.00000	100.00000		300,000,000,000.00	3,000,000,000	3,000,000,000	
<b>Total FRS325 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>	
<b>Total For FRS325</b>								<b>10,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>	
FRS32 On 31/07/2023 Spot Bond			100.00000	88.69261	100.00000	100.00000		400,000,000,000.00	4,000,000,000	4,000,000,000	
<b>Total FRS326 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>4,000,000,000</b>	<b>4,000,000,000</b>	
<b>Total For FRS326</b>								<b>10,000,000,000,000.00</b>	<b>4,000,000,000</b>	<b>4,000,000,000</b>	
FRS32 On 31/07/2023 Spot Bond			100.00000	88.73072	100.00000	100.00000		250,000,000,000.00	2,500,000,000	2,500,000,000	
<b>Total FRS327 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>	
<b>Total For FRS327</b>								<b>10,000,000,000,000.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>	
FRS32 On 31/07/2023 Spot Bond			100.00000	88.71379	100.00000	100.00000		250,000,000,000.00	2,500,000,000	2,500,000,000	
<b>Total FRS328 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>	
<b>Total For FRS328</b>								<b>10,000,000,000,000.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>	
FRS36 On 07/12/2023 Spot Bond			3.59000	3.59000	3.59000	336.50049		0.00	0	0	
<b>Total FRS36 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS36</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			2.97000	337.68286	2.97000	337.57465		0.00	0	0	
<b>Total FRS37 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS37</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			3.33000	3.33000	3.33000	336.95014		0.00	0	0	
<b>Total FRS43 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS43</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.54132		0.00	0	0	
<b>Total FRS62 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS62</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS64 On 26/01/2042 Spot Bond			5.62000	104.81558	5.62000	104.77442		0.00	0	0	
<b>Total FRS64 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS64</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			5.16000	64.72171	5.16000	110.42494		0.00	0	80,000,000	

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 FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
FRS85 On 31/01/2025 Spot Bond			4.22000	4.22000	4.22000	167.26464				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			4.50000	4.50000	4.50000	166.50790				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			4.39000	4.39000	4.39000	335.12445				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>	
FRX24 On 10/12/2024 Spot Bond			10.12000	105.80056	10.12000	105.77187				0.00	0	
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			10.19000	102.36773	10.19000	102.33963				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			10.53500	98.54306	10.53500	98.51542				0.00	0	31,744,10
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>31,744,10</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>31,744,10</b>
FRX27 On 07/03/2027 Spot Bond			10.77000	100.41856	10.77000	100.38995				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			10.98000	99.99973	10.98000	99.97021				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			11.42500	95.38290	11.42500	95.35363				0.00	0	
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			11.59000	91.93988	11.59000	91.91126				0.00	0	34,794,50
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>34,794,50</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>34,794,50</b>
FRX32 On 31/03/2032 Spot Bond			11.79000	94.71561	11.79000	94.68597				0.00	0	
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX45 On 14/04/2045 Spot Bond			13.11000	64.33829	13.11000	64.31597				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.06205				0.00	0	
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.01134				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.00924				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>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.24380				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	100.01104				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	100.85425				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	100.86841				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	101.94274				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	100.23471				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	99.99976				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	99.83439				0.00	0	
<b>Total GH5B1 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 GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	99.83485				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			4.75000	119.67470	4.75000	119.63061				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.64823				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			10.14900	101.02978	10.14900	101.00277				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.50408				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			8.85000	102.14463	8.85000	102.12047				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.57619				0.00	0	500,000,00
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	102.55099				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	103.84906				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.37226				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.90827				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	102.45945				0.00	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 GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.90145				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.24893				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.55084				0.00	800,000,000	400,000,00
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
<b>Total For GRT33</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
GRT34 On 18/04/2029 Spot Bond					0.00000	101.71926				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.48685				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.43070				0.00	0	10,000,000,00
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
GRT39 On 30/04/2026 Spot Bond					0.00000	100.58267				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.42297				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.85607				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	101.68481				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.13599				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT48 On 22/04/2026 Spot Bond					0.00000	101.07474				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	101.98884				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	102.45152				0.00	0	50,000,00
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For GRT50</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
GRT51 On 14/12/2029 Spot Bond					0.00000	101.79079				0.00	0	
<b>Total GRT51G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT51G</b>										<b>0.00</b>	<b>0</b>	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.86913				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>	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.41368				0.00	0	
<b>Total GRT53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT53</b>										<b>0.00</b>	<b>0</b>	
GRT54 On 09/02/2033 Spot Bond					0.00000	102.16849				0.00	0	
<b>Total GRT54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT54</b>										<b>0.00</b>	<b>0</b>	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.38596				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>	
H10T5 On 27/03/2024 Spot Bond			10.47000	10.47000	10.47000	100.48848				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>	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.07947				0.00	0	
<b>Total H10T6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T6</b>										<b>0.00</b>	<b>0</b>	
H116T3 On 20/07/2023 Spot Bond					0.00000	100.81180				0.00	0	
<b>Total H116T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H116T3</b>										<b>0.00</b>	<b>0</b>	
H120T2 On 04/10/2023 Spot Bond					0.00000	101.26537				0.00	540,000,000	270,000,00
<b>Total H120T2 SPOT</b>										<b>0.00</b>	<b>540,000,000</b>	<b>270,000,00</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 H120T2</b>										0.00	540,000,000	270,000,000
H121T2 On 30/06/2023 Spot Bond					0.00000	101.21959				0.00	0	
<b>Total H121T3 SPOT</b>										0.00	0	
<b>Total For H121T3</b>										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	101.18787				0.00	0	
<b>Total H127T1 SPOT</b>										0.00	0	
<b>Total For H127T1</b>										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	100.23561				0.00	0	
<b>Total H128T1 SPOT</b>										0.00	0	
<b>Total For H128T1</b>										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.64240				0.00	0	
<b>Total H12T19 SPOT</b>										0.00	0	
<b>Total For H12T19</b>										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	98.56376				0.00	0	
<b>Total H12T22 SPOT</b>										0.00	0	
<b>Total For H12T22</b>										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	99.83421				0.00	0	
<b>Total H12T27 SPOT</b>										0.00	0	
<b>Total For H12T27</b>										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.62122				0.00	0	
<b>Total H12T3 SPOT</b>										0.00	0	
<b>Total For H12T3</b>										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.40080				0.00	0	
<b>Total HILB09 SPOT</b>										0.00	0	
<b>Total For HILB09</b>										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.85476				0.00	0	
<b>Total HILB11 SPOT</b>										0.00	0	
<b>Total For HILB11</b>										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	102.24517				0.00	0	
<b>Total HILB12 SPOT</b>										0.00	0	
<b>Total For HILB12</b>										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.92524				0.00	0	
<b>Total HILB14 SPOT</b>										0.00	0	
<b>Total For HILB14</b>										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.65215				0.00	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 HILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB15</b>										<b>0.00</b>	<b>0</b>	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.54134				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>	
HILB17 On 05/04/2026 Spot Bond					0.00000	101.27785				0.00	0	100,000,00
<b>Total HILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For HILB17</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
HILB18 On 05/04/2028 Spot Bond					0.00000	101.30629				0.00	0	
<b>Total HILB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB18</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			4.25000	335.48353	4.25000	335.36445				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			4.38000	4.38000	4.38000	338.58396				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			11.73000	95.90417	11.73000	95.87398				0.00	0	
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY30</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/02/2033 Spot Bond			5.52000	76.10006	5.52000	110.07180				0.00	0	
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			13.14500	80.40959	13.14500	80.38132			1,314,500,000,000.00		100,000,000	4,416,192,90
<b>Total HWAY34 SPOT</b>									<b>1,314,500,000,000.00</b>		<b>100,000,000</b>	<b>4,416,192,90</b>
<b>Total For HWAY34</b>									<b>1,314,500,000,000.00</b>		<b>100,000,000</b>	<b>4,416,192,90</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.97850	100.00000	11.95169				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			13.20500	79.26103	13.20500	79.23304				0.00	0	4,590,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.97268	100.00000	11.94590				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025 On 31/01/2025 Spot Bond			3.65000	168.87651	3.65000	168.81920			454,015,789,960,000.00	398,360,490,400	604,922,859,10
<b>Total I2025 SPOT</b>									<b>4,015,789,960,000.00</b>	<b>398,360,490,400</b>	<b>604,922,859,10</b>
<b>Total For I2025</b>									<b>4,015,789,960,000.00</b>	<b>398,360,490,400</b>	<b>604,922,859,10</b>
I2029 On 31/03/2029 Spot Bond			4.28000	121.26801	4.28000	121.22494			533,546,940,000,000.00	124,660,500,000	279,097,463,60
<b>Total I2029 SPOT</b>									<b>3,546,940,000,000.00</b>	<b>124,660,500,000</b>	<b>279,097,463,60</b>
<b>Total For I2029</b>									<b>3,546,940,000,000.00</b>	<b>124,660,500,000</b>	<b>279,097,463,60</b>
I2031 On 31/01/2031 Spot Bond			4.43500	100.67322	4.43500	100.63691			0.00	0	2,000,000,00
<b>Total I2031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For I2031</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
I2033 On 28/02/2033 Spot Bond			4.87000	113.72557	4.87000	113.68346			445,430,547,007,000.00	502,141,796,100	399,227,486,90
<b>Total I2033 SPOT</b>									<b>15,430,547,007,000.00</b>	<b>502,141,796,100</b>	<b>399,227,486,90</b>
<b>Total For I2033</b>									<b>15,430,547,007,000.00</b>	<b>502,141,796,100</b>	<b>399,227,486,90</b>
I2038 On 31/01/2038 Spot Bond			5.00000	124.71573	5.02000	124.37771			745,826,705,000,000.00	149,165,341,000	665,515,897,10
<b>Total I2038 SPOT</b>									<b>15,826,705,000,000.00</b>	<b>149,165,341,000</b>	<b>665,515,897,10</b>
<b>Total For I2038</b>									<b>15,826,705,000,000.00</b>	<b>149,165,341,000</b>	<b>665,515,897,10</b>
I2046 On 31/03/2046 Spot Bond			5.03000	107.63702	5.01000	107.93223			398,079,230,000,000.00	79,141,000,000	436,007,000,00
<b>Total I2046 SPOT</b>									<b>18,079,230,000,000.00</b>	<b>79,141,000,000</b>	<b>436,007,000,00</b>
<b>Total For I2046</b>									<b>18,079,230,000,000.00</b>	<b>79,141,000,000</b>	<b>436,007,000,00</b>
I2050 On 31/12/2050 Spot Bond			5.01000	109.69721	5.01000	109.65593			214,779,702,000,000.00	42,870,200,000	406,007,296,80
<b>Total I2050 SPOT</b>									<b>14,779,702,000,000.00</b>	<b>42,870,200,000</b>	<b>406,007,296,80</b>
<b>Total For I2050</b>									<b>14,779,702,000,000.00</b>	<b>42,870,200,000</b>	<b>406,007,296,80</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	100.29742			0.00	0	
<b>Total IBG01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBG01</b>									<b>0.00</b>	<b>0</b>	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.07982			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			4.05000	335.82530	4.05000	335.70791			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>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.60379			0.00	0	
<b>Total IBL124 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>									<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.34346			0.00	0	
<b>Total IBL132 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 IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.01951				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.01409				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	100.84001				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.73788				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.67076				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>	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.66409				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.41048				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	99.99996				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	99.99987				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.14498				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>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.68288				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>	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.27418				0.00	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 IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.05692				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.31691				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	100.32851				0.00	0	200,000,00
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
IBL177 On 19/07/2024 Spot Bond					0.00000	101.10821				0.00	0	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.98396				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	99.99980				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.16431				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	102.04434				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	101.49708				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.11252				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	99.67599				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL199 On 11/11/2026 Spot Bond					0.00000	100.26452				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	99.68177				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.35103				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	100.09081				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.88187				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	101.97951				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	101.56500				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>	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.15915				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.17700				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>	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.67524				0.00	0	
<b>Total IBL216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL216</b>										<b>0.00</b>	<b>0</b>	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.56288				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>	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.14904				0.00	0	
<b>Total IBL219 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 IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	97.95651				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>	
IBL222 On 13/05/2025 Spot Bond			9.40000	9.40000	9.40000	97.88247				0.00	0	
<b>Total IBL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL222</b>										<b>0.00</b>	<b>0</b>	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.31295				0.00	0	
<b>Total IBL223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL223</b>										<b>0.00</b>	<b>0</b>	
IBL224 On 17/05/2025 Spot Bond					0.00000	100.18411				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	99.99982				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	99.12299				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	88.48413				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	101.99399				0.00	0	
<b>Total IBL228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL228</b>										<b>0.00</b>	<b>0</b>	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.72227				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	101.89726				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	101.60870				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			10.30000	10.30000	10.30000	101.24822				0.00	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 IBL232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL232</b>										<b>0.00</b>	<b>0</b>	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.40937				0.00	0	
<b>Total IBL233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL233</b>										<b>0.00</b>	<b>0</b>	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.44813				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	98.42207				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	95.69658				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	98.13657				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	100.98956				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	100.99971				0.00	0	
<b>Total IBL239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL239</b>										<b>0.00</b>	<b>0</b>	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.88795				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	100.64147				0.00	0	
<b>Total IBL241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL241</b>										<b>0.00</b>	<b>0</b>	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.66307				0.00	0	
<b>Total IBL242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL242</b>										<b>0.00</b>	<b>0</b>	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.49634				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL244 On 16/08/2027 Spot Bond			11.20500	11.20500	11.20500	95.84940				0.00	0	
<b>Total IBL244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL244</b>										<b>0.00</b>	<b>0</b>	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.21791				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	101.43583				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			9.35000	101.07857	9.35000	100.93761				0.00	0	
<b>Total IBL248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL248</b>										<b>0.00</b>	<b>0</b>	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.08488				0.00	0	
<b>Total IBL249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL249</b>										<b>0.00</b>	<b>0</b>	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.43379				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	99.90263				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	101.85655				0.00	0	
<b>Total IBL252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL252</b>										<b>0.00</b>	<b>0</b>	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.68519				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	101.77790				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	98.84947				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>	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.56197				0.00	0	
<b>Total IBL261 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 IBL261</b>										<b>0.00</b>	<b>0</b>	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.57444				0.00	0	
<b>Total IBL262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL262</b>										<b>0.00</b>	<b>0</b>	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.41883				0.00	0	
<b>Total IBL263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL263</b>										<b>0.00</b>	<b>0</b>	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.55282				0.00	0	
<b>Total IBL264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL264</b>										<b>0.00</b>	<b>0</b>	
IBL266 On 15/02/2026 Spot Bond					0.00000	100.21425				0.00	0	
<b>Total IBL266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL266</b>										<b>0.00</b>	<b>0</b>	
IBL267 On 16/02/2027 Spot Bond					0.00000	100.23052				0.00	0	
<b>Total IBL267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL267</b>										<b>0.00</b>	<b>0</b>	
IBL268 On 24/02/2028 Spot Bond					0.00000	100.02517				0.00	0	
<b>Total IBL268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL268</b>										<b>0.00</b>	<b>0</b>	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.80486				0.00	0	
<b>Total IBL269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL269</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			10.63000	102.48659	10.63000	102.45726				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.65868				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			10.88000	98.26043	10.88000	98.23214				0.00	0	196,000,00
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>196,000,00</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>196,000,00</b>
IDCG08 On 13/05/2030 Spot Bond			12.14000	96.39781	12.14000	96.18755				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			11.44000	103.27960	11.44000	103.24803				0.00	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 IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 12/11/2023 Spot Bond					0.00000	100.61529				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>	
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.75512				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>	
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.42926				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 12/03/2024 Spot Bond					0.00000	101.64283				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>	
IDCG19 On 18/12/2024 Spot Bond					0.00000	101.27327				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>	
IDCG22 On 29/01/2027 Spot Bond					0.00000	97.64303				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			10.19000	101.94359	10.19000	101.91575				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	102.45562				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>	
INLV06 On 22/01/2026 Spot Bond					0.00000	105.05739				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	104.21283				0.00	500,000,000	250,000,000
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	106.34188				0.00	0	50,000,000
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</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
INLV09 On 24/08/2026 Spot Bond					0.00000	100.44983				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	102.50894				0.00	0	
<b>Total INLV10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV10</b>										<b>0.00</b>	<b>0</b>	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.65023				0.00	0	
<b>Total INLV11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>										<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.53703				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>	
INLV13 On 28/06/2028 Spot Bond					0.00000	101.69579				0.00	0	
<b>Total INLV13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV13</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.99310				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>	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.61541				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	102.13337				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.38532				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>	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.77790				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>	
IPF35 On 23/02/2028 Spot Bond					0.00000	100.04992				0.00	0	
<b>Total IPF35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF35</b>										<b>0.00</b>	<b>0</b>	
IPF36 On 23/02/2029 Spot Bond					0.00000	100.05037				0.00	0	
<b>Total IPF36 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 IPF36</b>										<b>0.00</b>	<b>0</b>	
IPF37 On 23/02/2026 Spot Bond					0.00000	100.04915				0.00	0	
<b>Total IPF37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF37</b>										<b>0.00</b>	<b>0</b>	
IPF38 On 23/02/2028 Spot Bond					0.00000	100.05018				0.00	0	
<b>Total IPF38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF38</b>										<b>0.00</b>	<b>0</b>	
IPF39 On 23/02/2029 Spot Bond					0.00000	100.05037				0.00	0	
<b>Total IPF39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF39</b>										<b>0.00</b>	<b>0</b>	
IPFC41 On 27/05/2023 Spot Bond					0.00000	99.91013				0.00	0	
<b>Total IPFC41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC41</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.03481				0.00	0	
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.04863				0.00	0	
<b>Total IPFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG02</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	103.82725				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>	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.14020				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	102.00706				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	99.73008				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	101.69349				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	102.26226				0.00	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 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	101.48981				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	102.03045				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.21972				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>	
IVC186 On 21/12/2024 Spot Bond			9.57000	100.06296	9.57000	100.03727				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	102.10685				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			8.58000	102.03203	8.58000	102.00841				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	101.49884				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			9.62000	101.13932	9.62000	101.11334				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	102.17264				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC202 On 31/08/2023 Spot Bond			9.56000	101.12579	9.56000	101.09998				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.27401				0.00	0	
<b>Total IVC204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC204</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.96973				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>	
IVC213 On 26/04/2025 Spot Bond					0.00000	101.46382				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>	
IVC216 On 22/04/2025 Spot Bond			9.80000	98.47223	9.80000	98.44650				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>	
IVC221 On 07/08/2023 Spot Bond			10.49500	10.49500	10.49500	100.05850				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	102.91479				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	100.60367				0.00	0	
<b>Total IVC223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC223</b>										<b>0.00</b>	<b>0</b>	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.15503				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 27/09/2023 Spot Bond			11.44000	11.44000	11.44000	100.41427				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	99.82179				0.00	0	
<b>Total IVC226 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 IVC226</b>										<b>0.00</b>	<b>0</b>	
IVC227 On 13/01/2024 Spot Bond			10.81000	10.81000	10.81000	99.76951				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	100.97566				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			9.78500	9.78500	9.78500	100.27978				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			10.41000	10.41000	10.41000	100.35630				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	99.89873				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	101.79497				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	101.78433				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	98.28385				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>	
IVC238 On 20/12/2027 Spot Bond					0.00000	101.81291				0.00	0	
<b>Total IVC238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC238</b>										<b>0.00</b>	<b>0</b>	
IVC239 On 02/06/2026 Spot Bond					0.00000	99.77653				0.00	0	
<b>Total IVC239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC239</b>										<b>0.00</b>	<b>0</b>	
IVC240 On 20/12/2027 Spot Bond					0.00000	101.78959				0.00	0	
<b>Total IVC240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC240</b>										<b>0.00</b>	<b>0</b>	
IVC241 On 20/12/2027 Spot Bond					0.00000	101.76805				0.00	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 IVC241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC241</b>										<b>0.00</b>	<b>0</b>	
IVC242 On 02/06/2026 Spot Bond					0.00000	99.77867				0.00	0	
<b>Total IVC242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC242</b>										<b>0.00</b>	<b>0</b>	
IVC243 On 27/12/2023 Spot Bond					0.00000	101.37517				0.00	0	
<b>Total IVC243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC243</b>										<b>0.00</b>	<b>0</b>	
IVC244 On 20/12/2027 Spot Bond					0.00000	101.95679				0.00	0	
<b>Total IVC244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC244</b>										<b>0.00</b>	<b>0</b>	
IVC245 On 20/07/2028 Spot Bond					0.00000	101.70795				0.00	0	
<b>Total IVC245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC245</b>										<b>0.00</b>	<b>0</b>	
IVC247 On 31/03/2028 Spot Bond				100.51792	0.00000	101.04260				0.00	0	
<b>Total IVC247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC247</b>										<b>0.00</b>	<b>0</b>	
IVC248 On 31/03/2028 Spot Bond				100.51792	0.00000	101.23822				0.00	380,000,000	280,000,000
<b>Total IVC248 SPOT</b>										<b>0.00</b>	<b>380,000,000</b>	<b>280,000,000</b>
<b>Total For IVC248</b>										<b>0.00</b>	<b>380,000,000</b>	<b>280,000,000</b>
IVC249 On 21/07/2028 Spot Bond					0.00000	100.95264				0.00	0	
<b>Total IVC249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC249</b>										<b>0.00</b>	<b>0</b>	
IVC250 On 26/04/2024 Spot Bond					0.00000	100.76857				0.00	0	
<b>Total IVC250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC250</b>										<b>0.00</b>	<b>0</b>	
IVC251 On 19/01/2024 Spot Bond			9.36000	9.36000	9.36000	100.15211				0.00	0	
<b>Total IVC251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC251</b>										<b>0.00</b>	<b>0</b>	
IVC252 On 20/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC252</b>										<b>0.00</b>	<b>0</b>	
IVZ138 On 01/06/2023 Spot Bond			8.40000	8.40000	8.40000	99.67884				0.00	0	
<b>Total IVZ138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ138</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ140 On 08/06/2023 Spot Bond			8.40000	8.40000	8.40000	99.51904				0.00	0	
<b>Total IVZ140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ140</b>										<b>0.00</b>	<b>0</b>	
IVZ142 On 06/06/2023 Spot Bond			8.40000	8.40000	8.40000	99.56464				0.00	0	
<b>Total IVZ142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ142</b>										<b>0.00</b>	<b>0</b>	
IVZ143 On 15/06/2023 Spot Bond			8.40000	8.40000	8.40000	99.35974				0.00	0	
<b>Total IVZ143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ143</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	101.91553				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.08964				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	100.74167				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	100.97687				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.73994				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.70581				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>	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.80304				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>	
KAP021 On 15/09/2026 Spot Bond					0.00000	102.69305				0.00	0	
<b>Total KAP021 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 KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.17653				0.00	0	
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	
KAP022 On 04/03/2027 Spot Bond					0.00000	99.87277				0.00	0	
<b>Total KAP023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP023</b>										<b>0.00</b>	<b>0</b>	
KAP023 On 12/04/2025 Spot Bond					0.00000	101.17094				0.00	0	
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP024</b>										<b>0.00</b>	<b>0</b>	
KAP024 On 12/04/2027 Spot Bond					0.00000	101.35059				0.00	0	
<b>Total KAP025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP025</b>										<b>0.00</b>	<b>0</b>	
KAP025 On 28/09/2025 Spot Bond					0.00000	101.38583				0.00	0	
<b>Total KAP026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP026</b>										<b>0.00</b>	<b>0</b>	
KAP026 On 28/09/2027 Spot Bond					0.00000	101.41897				0.00	0	
<b>Total KAP027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP027</b>										<b>0.00</b>	<b>0</b>	
KAP027 On 18/11/2025 Spot Bond					0.00000	100.17603				0.00	0	
<b>Total KAP028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP028</b>										<b>0.00</b>	<b>0</b>	
KAP028 On 18/11/2027 Spot Bond					0.00000	100.17844				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			10.94000	109.73325	10.94000	109.70150				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>	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.47463				0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.98898				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	105.27170				0.00	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 LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LGL12 On 04/10/2027 Spot Bond					0.00000	102.02782				0.00	800,000,000	600,000,000
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>600,000,000</b>
<b>Total For LGL12</b>										<b>0.00</b>	<b>800,000,000</b>	<b>600,000,000</b>
LHC01 On 19/07/2025 Spot Bond					0.00000	101.60240				0.00	0	
<b>Total LHC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC01</b>										<b>0.00</b>	<b>0</b>	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.82176				0.00	0	100,000,000
<b>Total LHC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For LHC02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.01552				0.00	0	
<b>Total LRFA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA4</b>										<b>0.00</b>	<b>0</b>	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.01714				0.00	0	
<b>Total LRFB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB4</b>										<b>0.00</b>	<b>0</b>	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.01877				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	102.33384				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	102.52121				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>	
MAR03 On 17/03/2030 Spot Bond			15.48000	15.48000	15.48000	97.58451				0.00	0	
<b>Total MAR03B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR03B</b>										<b>0.00</b>	<b>0</b>	
MBF068 On 17/11/2023 Spot Bond					0.00000	100.19347				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF070 On 28/05/2024 Spot Bond					0.00000	100.21995				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF07 On 17/09/2024 Spot Bond					0.00000	101.72812				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	99.92938				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	101.49276				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 27/07/2023 Spot Bond					0.00000	100.65824				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.48408				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	100.18599				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.60715				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 26/03/2024 Spot Bond					0.00000	101.42517				0.00	0	120,000,00
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
MMIG0 On 12/08/2025 Spot Bond			10.19000	10.19000	10.19000	105.30467				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.48794				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	102.32099				0.00	800,000,000	650,000,00
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>650,000,00</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>800,000,000</b>	<b>650,000,00</b>
MML01 On 10/12/2026 Spot Bond					0.00000	102.75529				0.00	0	
<b>Total MML01 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 MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			10.86000	99.73704	10.86000	99.70807				0.00	0	900,00
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,00</b>
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	<b>900,00</b>
MML03 On 15/03/2028 Spot Bond					0.00000	103.27202				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			11.09000	89.82397	11.09000	89.73151				0.00	0	250,000,00
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
MML05 On 25/05/2027 Spot Bond					0.00000	100.64886				0.00	0	2,500,000,00
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For MML05</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
MML06 On 25/05/2029 Spot Bond			11.40500	94.08405	11.40500	94.05570				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	102.55516				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	99.75097				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	101.16107				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.83773				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.50933				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	100.79139				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.71314				0.00	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 MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	103.26423				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.72379				0.00	0	260,000,00
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	100.86588				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			10.78500	96.93229	10.78500	96.90417				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.79253				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.02388				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.18899				0.00	200,000,000	100,000,00
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	103.71618				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	102.28721				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	102.57376				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	103.38289				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN31 On 13/09/2025 Spot Bond					0.00000	102.16603				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	102.67700				0.00	0	200,000,00
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For MTN32</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
MTN33 On 13/09/2029 Spot Bond					0.00000	102.68754				0.00	0	
<b>Total MTN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN33</b>										<b>0.00</b>	<b>0</b>	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.79516				0.00	0	200,000,00
<b>Total MTN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For MTN35</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
MTN36 On 14/11/2029 Spot Bond					0.00000	100.27049				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>	
MWAR05 On 22/11/2023 Spot Bond					0.00000	100.01863				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>	
MWAR06 On 22/02/2024 Spot Bond					0.00000	100.16049				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>	
MWAR07 On 22/11/2024 Spot Bond					0.00000	100.01769				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>	
MWAR08 On 22/05/2025 Spot Bond					0.00000	100.01782				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>	
MWAR09 On 22/11/2025 Spot Bond					0.00000	100.01490				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>	
MWAR10 On 22/11/2023 Spot Bond					0.00000	100.01039				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>	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.83457				0.00	0	
<b>Total N7C25 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 N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.05877				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.26486				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			10.59000	103.02724	10.59000	102.99793				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			11.70000	100.18463	11.70000	100.15316				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	100.85726				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.67091				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	100.77733				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.66645				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	101.71983				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			10.04000	101.53324	10.04000	101.50622				0.00	0	260,000,00
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
NBK16 On 12/02/2025 Spot Bond			10.34000	101.27440	10.34000	101.24621				0.00	0	
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	
NBK17 On 22/04/2026 Spot Bond			10.47000	99.63023	10.47000	99.60246				0.00	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 NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			10.55500	104.51214	10.55500	104.48260				0.00	0	
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	
NBK21 On 21/07/2027 Spot Bond			10.66500	103.52593	10.66500	103.49622				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK23 On 19/11/2025 Spot Bond			9.31800	103.16587	9.31800	103.14034				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			10.69000	101.05747	10.69000	101.02888				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 12/02/2025 Spot Bond					0.00000	101.69843				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 22/04/2026 Spot Bond					0.00000	103.08439				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27 On 10/05/2026 Spot Bond			10.28500	102.63183	10.28500	102.60386				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28 On 02/08/2023 Spot Bond			9.35000	103.20722	9.35000	103.18123				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29 On 31/07/2026 Spot Bond			10.43000	103.49017	10.43000	103.46111				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30 On 20/02/2024 Spot Bond			10.04000	102.18453	10.04000	102.15688				0.00	0	420,191,60
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,191,60</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>420,191,60</b>
NBK31 On 09/11/2023 Spot Bond			9.96000	100.14151	9.96000	100.11538				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK36I On 10/05/2026 Spot Bond					0.00000	102.92427				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond					0.00000	84.17254				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.01504				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	100.73104				0.00	0	
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.75471				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	102.26983				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	100.65387				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.86707				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.40956				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.79744				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	101.16841				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>	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.96181				0.00	0	
<b>Total NBKB56 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 NBKB56</b>										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.75733				0.00	0	
<b>Total NBKB57 SPOT</b>										0.00	0	
<b>Total For NBKB57</b>										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.29827				0.00	0	
<b>Total NBKB58 SPOT</b>										0.00	0	
<b>Total For NBKB58</b>										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.47051				0.00	0	200,000,00
<b>Total NBKB60 SPOT</b>										0.00	0	200,000,00
<b>Total For NBKB60</b>										0.00	0	200,000,00
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.92379				0.00	0	
<b>Total NBKB61 SPOT</b>										0.00	0	
<b>Total For NBKB61</b>										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.09550				0.00	0	
<b>Total NBKB62 SPOT</b>										0.00	0	
<b>Total For NBKB62</b>										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	99.96097				0.00	0	100,000,00
<b>Total NBKB63 SPOT</b>										0.00	0	100,000,00
<b>Total For NBKB63</b>										0.00	0	100,000,00
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.39392				0.00	0	
<b>Total NBKB64 SPOT</b>										0.00	0	
<b>Total For NBKB64</b>										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	99.97372				0.00	0	
<b>Total NBKB65 SPOT</b>										0.00	0	
<b>Total For NBKB65</b>										0.00	0	
NBKB6 On 21/02/2030 Spot Bond					0.00000	100.01170				0.00	0	200,000,00
<b>Total NBKB66 SPOT</b>										0.00	0	200,000,00
<b>Total For NBKB66</b>										0.00	0	200,000,00
NBKB6 On 21/02/2033 Spot Bond					0.00000	100.01224				0.00	0	
<b>Total NBKB67 SPOT</b>										0.00	0	
<b>Total For NBKB67</b>										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.57838				0.00	0	
<b>Total NCLN82 SPOT</b>										0.00	0	
<b>Total For NCLN82</b>										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			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
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			11.68500	101.12776	11.68500	101.09656				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	101.68210				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			11.34000	101.22982	11.34000	101.19948				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	101.69108				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.70526				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	101.72320				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	102.19128				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	102.19128				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	99.97149				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>	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.06560				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	102.85009				0.00	0	
<b>Total NGL06 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 NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.93416				0.00	11,040,000,000	2,760,000,000
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>11,040,000,000</b>	<b>2,760,000,000</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>11,040,000,000</b>	<b>2,760,000,000</b>
NGL08 On 02/07/2025 Spot Bond					0.00000	105.40034				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	102.52979				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	101.50316				0.00	0	
<b>Total NGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL10</b>										<b>0.00</b>	<b>0</b>	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.16169				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	102.14673				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.50698				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	104.70487				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	102.06600				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	103.78599				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	104.41760				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	106.52451				0.00	0	160,000,000

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 NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
NGT10 On 04/11/2026 Spot Bond					0.00000	100.65990				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	103.26652				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	101.86627				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	102.21079				0.00	0	
<b>Total NGT112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT112</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	104.11243				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	102.13597				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.92903				0.00	15,000,000,000	18,290,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>15,000,000,000</b>	<b>18,290,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>15,000,000,000</b>	<b>18,290,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	102.44300				0.00	500,000,000	250,000,00
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,00</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,00</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	101.27784				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	101.96166				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 23/09/2027 Spot Bond					0.00000	101.91086				0.00	0	
<b>Total NHM022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM022</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 21/10/2025 Spot Bond					0.00000	101.00300				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>	
NHM02 On 25/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	10,000,000,00	
<b>Total NHM024 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,00</b>	
<b>Total For NHM024</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,00</b>	
NHM02 On 25/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	90,000,000,000	90,000,000,00	
<b>Total NHM025 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>90,000,000,000</b>	<b>90,000,000,00</b>	
<b>Total For NHM025</b>									<b>10,000,000,000,000.00</b>	<b>90,000,000,000</b>	<b>90,000,000,00</b>	
NHM02 On 25/05/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			720,000,000,000,000.00	217,200,000,000	129,000,000,00	
<b>Total NHM026 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>217,200,000,000</b>	<b>129,000,000,00</b>	
<b>Total For NHM026</b>									<b>10,000,000,000,000.00</b>	<b>217,200,000,000</b>	<b>129,000,000,00</b>	
NI202 On 07/12/2033 Spot Bond			5.84000	5.84000	5.84000	228.34831			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			4.75000	4.75000	4.75000	215.86741			0.00	0		
<b>Total NI210 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For NI210</b>									<b>0.00</b>	<b>0</b>		
NI25 On 31/01/2025 Spot Bond			4.40500	4.40500	4.40500	166.76414			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			5.17000	5.17000	5.17000	115.54312			0.00	0	225,000,00	
<b>Total NI29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>225,000,00</b>	
<b>Total For NI29</b>									<b>0.00</b>	<b>0</b>	<b>225,000,00</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			5.77000	5.77000	5.77000	114.02172			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			4.51000	4.51000	4.51000	166.48094			0.00	0		
<b>Total NILB11 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 NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	279.64786	3.45000	279.55463				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			4.31000	4.31000	4.31000	167.02091				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			4.39500	4.39500	4.39500	219.30665				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			4.54000	217.97325	4.54000	217.89433				0.00	0	
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			5.67000	90.07818	5.67000	115.34134				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	100.39795				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>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	147.95177				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	98.37795				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	98.84770				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	98.96651				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.48604				0.00	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 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	97.34790				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 28/02/2025 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>	
NN039 On 06/03/2027 Spot Bond					0.00000	98.45635				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.01611				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	99.04174				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>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.29911				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>	
NN05 On 12/03/2024 Spot Bond					0.00000	101.80956				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>	
NN054 On 04/08/2027 Spot Bond					0.00000	93.66697				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	85.20278				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	94.59840				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	101.91315				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN075 On 18/03/2024 Spot Bond					0.00000	95.41893				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	93.63401				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	101.98709				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	101.66630				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	101.72548				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	101.82629				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	101.72548				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	97.98355				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	89.23219				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	101.72493				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	101.64821				0.00	0	
<b>Total NN176 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 NN176</b>										<b>0.00</b>	<b>0</b>	
NN177 On 12/11/2025 Spot Bond			11.72000	11.72000	11.72000	98.04507				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			11.04000	11.04000	11.04000	100.00896				0.00	0	
<b>Total NN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN178</b>										<b>0.00</b>	<b>0</b>	
NN179 On 15/09/2028 Spot Bond			11.06500	11.06500	11.06500	99.14949				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>	
NN196 On 22/02/2024 Spot Bond					0.00000	100.01210				0.00	0	
<b>Total NN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN196</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 12/06/2025 Spot Bond					0.00000	104.18351				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	155.27000				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	143.65000				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	158.21000				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	155.73000				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	151.96333				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	
<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 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	99.88218				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>	
NNF09: On 17/08/2023 Spot Bond					0.00000	100.19030				0.00	0	
<b>Total NNF092 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF092</b>										<b>0.00</b>	<b>0</b>	
NNF09: On 30/05/2023 Spot Bond					0.00000	99.88325				0.00	0	
<b>Total NNF093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF093</b>										<b>0.00</b>	<b>0</b>	
NNF09: On 30/05/2023 Spot Bond					0.00000	99.88252				0.00	0	
<b>Total NNF094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF094</b>										<b>0.00</b>	<b>0</b>	
NNF09: On 13/06/2023 Spot Bond					0.00000	101.59890				0.00	0	
<b>Total NNF095 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF095</b>										<b>0.00</b>	<b>0</b>	
NNF09: On 20/06/2023 Spot Bond					0.00000	101.58112				0.00	0	
<b>Total NNF096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF096</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF097 On 20/06/2023 Spot Bond					0.00000	101.58112				0.00	0	
<b>Total NNF097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF097</b>										<b>0.00</b>	<b>0</b>	
NNF098 On 27/06/2023 Spot Bond					0.00000	101.32708				0.00	0	
<b>Total NNF098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF098</b>										<b>0.00</b>	<b>0</b>	
NNF099 On 29/03/2028 Spot Bond					0.00000	101.49839				0.00	0	
<b>Total NNF099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF099</b>										<b>0.00</b>	<b>0</b>	
NNF100 On 30/03/2028 Spot Bond					0.00000	101.47036				0.00	0	
<b>Total NNF100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF100</b>										<b>0.00</b>	<b>0</b>	
NNF101 On 03/07/2023 Spot Bond					0.00000	101.22158				0.00	0	
<b>Total NNF101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF101</b>										<b>0.00</b>	<b>0</b>	
NNF102 On 21/04/2028 Spot Bond					0.00000	100.95357				0.00	0	
<b>Total NNF102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF102</b>										<b>0.00</b>	<b>0</b>	
NNF103 On 04/05/2028 Spot Bond					0.00000	100.59764				0.00	0	
<b>Total NNF103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF103</b>										<b>0.00</b>	<b>0</b>	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	121.90420				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>	
NQ1A24 On 22/05/2052 Spot Bond					0.00000	88.31567				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>	
NQ1A25 On 22/05/2054 Spot Bond					0.00000	100.08601				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>	
NQ1A27 On 22/05/2055 Spot Bond					0.00000	96.43103				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>	
NQ1A28 On 22/05/2053 Spot Bond					0.00000	100.08233				0.00	0	
<b>Total NQ1A28 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 NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.08310				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	107.76847				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 22/05/2055 Spot Bond					0.00000	93.38870				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.08774				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.08465				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	109.33689				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.07496				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			4.63000	211.55841	4.63000	211.48093				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			12.45000	99.05583	12.45000	99.02297				0.00	0	420,000,00
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	13.11754	100.00000	13.08835				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>	
NTC26 On 07/12/2023 Spot Bond					0.00000	102.31057				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	101.77206				0.00	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 NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	102.27839				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.68943				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.43863				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	101.95129				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	102.61384				0.00	800,000,000	900,000,000
<b>Total NTC36 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>900,000,000</b>
<b>Total For NTC36</b>										<b>0.00</b>	<b>800,000,000</b>	<b>900,000,000</b>
NTC37 On 12/10/2027 Spot Bond					0.00000	101.10311				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>	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.96522				0.00	0	
<b>Total NTC38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC38</b>										<b>0.00</b>	<b>0</b>	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.25878				0.00	0	
<b>Total NTC39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC39</b>										<b>0.00</b>	<b>0</b>	
NTCG0 On 19/03/2024 Spot Bond					0.00000	101.65352				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			9.61000	104.18695	9.61000	104.16038				0.00	0	1,530,000,000
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,000</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,000</b>
OML10 On 14/09/2025 Spot Bond			10.09000	104.74978	10.09000	104.72176				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML11 On 11/06/2024 Spot Bond					0.00000	102.38194				0.00	0	100,000,00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
OML12 On 12/11/2025 Spot Bond					0.00000	102.06063				0.00	0	
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	
OML13 On 23/09/2026 Spot Bond					0.00000	102.48548				0.00	0	500,000,00
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
OML14 On 23/06/2027 Spot Bond					0.00000	102.09525				0.00	1,000,000,000	500,000,00
<b>Total OML14 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For OML14</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
OML15 On 28/10/2027 Spot Bond					0.00000	100.68403				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>	
OML16 On 23/05/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			980,000,000,000,000.00	119,800,000,000	109,800,000,00	
<b>Total OML16 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>119,800,000,000</b>	<b>109,800,000,00</b>	
<b>Total For OML16</b>									<b>10,000,000,000,000.00</b>	<b>119,800,000,000</b>	<b>109,800,000,00</b>	
PARS01 On 13/12/2025 Spot Bond					0.00000	102.41196				0.00	0	200,000,00
<b>Total PARS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For PARS01</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
PARS02 On 13/12/2027 Spot Bond					0.00000	102.77425				0.00	1,000,000,000	1,000,000,00
<b>Total PARS02 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For PARS02</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,00</b>
PEP02 On 10/03/2025 Spot Bond					0.00000	102.77813				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	100.86508				0.00	0	18,000,000,00
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,000,000,00</b>
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	<b>18,000,000,00</b>
PEP04 On 05/05/2026 Spot Bond					0.00000	101.48927				0.00	0	4,500,000,00
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000,00</b>
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000,00</b>
PEP05 On 06/03/2026 Spot Bond					0.00000	101.96126				0.00	0	
<b>Total PEP05 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For PEP05</b>										<b>0.00</b>	<b>0</b>	
PEP06 On 06/03/2028 Spot Bond					0.00000	101.92191				0.00	0	
<b>Total PEP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP06</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.19594				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	99.83998				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>	
PMM59 On 28/02/2025 Spot Bond					0.00000	99.84400				0.00	0	
<b>Total PMM59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM59</b>										<b>0.00</b>	<b>0</b>	
PMM60 On 28/02/2026 Spot Bond					0.00000	99.84169				0.00	0	
<b>Total PMM60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM60</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			9.90500	106.23826	9.94000	106.10568			177,901,023,576,000.00	3,248,652,299,200	3,641,643,479,400	
<b>Total R186 SPOT</b>									<b>177,901,023,576,000.00</b>	<b>248,652,299,200</b>	<b>3,641,643,479,400</b>	
<b>Total For R186</b>									<b>177,901,023,576,000.00</b>	<b>248,652,299,200</b>	<b>3,641,643,479,400</b>	
R197 On 07/12/2023 Spot Bond			2.95000	337.71744	2.98000	337.55727			186,882,795,000,000.00	63,350,100,000	483,171,209,900	
<b>Total R197 SPOT</b>									<b>186,882,795,000,000.00</b>	<b>63,350,100,000</b>	<b>483,171,209,900</b>	
<b>Total For R197</b>									<b>186,882,795,000,000.00</b>	<b>63,350,100,000</b>	<b>483,171,209,900</b>	
R202 On 07/12/2033 Spot Bond			4.84000	248.36910	4.84000	248.27698			261,522,519,456,000.00	54,033,578,400	86,427,778,400	
<b>Total R202 SPOT</b>									<b>261,522,519,456,000.00</b>	<b>54,033,578,400</b>	<b>86,427,778,400</b>	
<b>Total For R202</b>									<b>261,522,519,456,000.00</b>	<b>54,033,578,400</b>	<b>86,427,778,400</b>	
R2030 On 31/01/2030 Spot Bond			11.22000	87.65471	11.22500	87.60743			635,633,253,480,000.00	3,532,587,634,000	2,743,663,094,200	
<b>Total R2030 SPOT</b>									<b>635,633,253,480,000.00</b>	<b>3,532,587,634,000</b>	<b>2,743,663,094,200</b>	
<b>Total For R2030</b>									<b>635,633,253,480,000.00</b>	<b>3,532,587,634,000</b>	<b>2,743,663,094,200</b>	
R2032 On 31/03/2032 Spot Bond			11.88000	81.68882	11.87000	81.70970			452,507,056,520,000.00	2,647,517,429,000	1,557,821,565,700	
<b>Total R2032 SPOT</b>									<b>452,507,056,520,000.00</b>	<b>2,647,517,429,000</b>	<b>1,557,821,565,700</b>	
<b>Total For R2032</b>									<b>452,507,056,520,000.00</b>	<b>2,647,517,429,000</b>	<b>1,557,821,565,700</b>	
R2035 On 28/02/2035 Spot Bond			12.37000	80.69585	12.35000	80.77269			619,257,628,485,000.00	2,717,805,790,500	1,776,968,838,700	
<b>Total R2035 SPOT</b>									<b>619,257,628,485,000.00</b>	<b>2,717,805,790,500</b>	<b>1,776,968,838,700</b>	
<b>Total For R2035</b>									<b>619,257,628,485,000.00</b>	<b>2,717,805,790,500</b>	<b>1,776,968,838,700</b>	
R2037 On 31/01/2037 Spot Bond			12.65500	75.96290	12.63500	76.03942			733,421,637,432,500.00	2,112,478,991,500	1,929,106,036,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R2037 SPOT</b>									<b>13,421,637,432,500.00</b>	<b>112,478,991,500</b>	<b>929,106,036,40</b>
<b>Total For R2037</b>									<b>13,421,637,432,500.00</b>	<b>112,478,991,500</b>	<b>929,106,036,40</b>
R2040 On 31/01/2040 Spot Bond			12.76000	77.10222	12.73500	77.21145			690,362,009,632,000.00	1,072,912,383,200	1,714,903,206,20
<b>Total R2040 SPOT</b>									<b>10,362,009,632,000.00</b>	<b>072,912,383,200</b>	<b>714,903,206,20</b>
<b>Total For R2040</b>									<b>10,362,009,632,000.00</b>	<b>072,912,383,200</b>	<b>714,903,206,20</b>
R2044 On 31/01/2044 Spot Bond			12.78500	73.61987	12.77000	73.67599			564,279,753,714,000.00	1,452,035,960,400	2,266,998,037,80
<b>Total R2044 SPOT</b>									<b>14,279,753,714,000.00</b>	<b>452,035,960,400</b>	<b>266,998,037,80</b>
<b>Total For R2044</b>									<b>14,279,753,714,000.00</b>	<b>452,035,960,400</b>	<b>266,998,037,80</b>
R2048 On 28/02/2048 Spot Bond			12.74500	72.15959	12.73000	72.21763			169,692,870,111,500.00	2,994,875,862,700	3,831,639,090,00
<b>Total R2048 SPOT</b>									<b>39,692,870,111,500.00</b>	<b>994,875,862,700</b>	<b>331,639,090,00</b>
<b>Total For R2048</b>									<b>39,692,870,111,500.00</b>	<b>994,875,862,700</b>	<b>331,639,090,00</b>
R2053 On 31/03/2053 Spot Bond			12.72000	93.34928	12.72000	93.31783			460,577,816,000,000.00	114,825,300,000	116,538,867,20
<b>Total R2053 SPOT</b>									<b>10,577,816,000,000.00</b>	<b>114,825,300,000</b>	<b>116,538,867,20</b>
<b>Total For R2053</b>									<b>10,577,816,000,000.00</b>	<b>114,825,300,000</b>	<b>116,538,867,20</b>
R209 On 31/03/2036 Spot Bond			12.40500	61.89053	12.38500	61.95981			875,070,805,000,000.00	957,281,000,000	948,996,679,90
<b>Total R209 SPOT</b>									<b>15,070,805,000,000.00</b>	<b>957,281,000,000</b>	<b>948,996,679,90</b>
<b>Total For R209</b>									<b>15,070,805,000,000.00</b>	<b>957,281,000,000</b>	<b>948,996,679,90</b>
R210 On 31/03/2028 Spot Bond			4.04000	222.88688	4.04000	222.80913			177,866,656,000,000.00	44,026,400,000	199,062,020,00
<b>Total R210 SPOT</b>									<b>17,866,656,000,000.00</b>	<b>44,026,400,000</b>	<b>199,062,020,00</b>
<b>Total For R210</b>									<b>17,866,656,000,000.00</b>	<b>44,026,400,000</b>	<b>199,062,020,00</b>
R213 On 28/02/2031 Spot Bond			11.65000	78.28673	11.64000	78.30502			478,382,174,905,000.00	1,328,616,495,700	1,124,892,700,50
<b>Total R213 SPOT</b>									<b>18,382,174,905,000.00</b>	<b>328,616,495,700</b>	<b>124,892,700,50</b>
<b>Total For R213</b>									<b>18,382,174,905,000.00</b>	<b>328,616,495,700</b>	<b>124,892,700,50</b>
R214 On 28/02/2041 Spot Bond			12.64000	58.44232	12.63000	58.46818			480,267,920,000,000.00	433,565,500,000	719,880,220,70
<b>Total R214 SPOT</b>									<b>10,267,920,000,000.00</b>	<b>433,565,500,000</b>	<b>719,880,220,70</b>
<b>Total For R214</b>									<b>10,267,920,000,000.00</b>	<b>433,565,500,000</b>	<b>719,880,220,70</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	102.35034			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	100.65344			0.00	0	
<b>Total RDFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.92060			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB21 On 22/03/2024 Spot Bond					0.00000	101.90853				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	101.96115				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.37215				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	100.23159				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.42834				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.82305				0.00	0	100,000,00
<b>Total RDFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For RDFG01</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.37341				0.00	0	
<b>Total RDFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG02</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.63485				0.00	0	100,000,00
<b>Total RDFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For RDFG03</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.68698				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	101.90782				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	101.92463				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	100.55899				0.00	0	
<b>Total RED131 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 RED131</b>										<b>0.00</b>	<b>0</b>	
RED16: On 07/12/2023 Spot Bond					0.00000	102.78899				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED17: On 14/11/2025 Spot Bond					0.00000	100.43275				0.00	0	
<b>Total RED171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED171</b>										<b>0.00</b>	<b>0</b>	
RED30: On 17/11/2023 Spot Bond					0.00000	100.30604				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	100.82524				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	102.71847				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	100.47865				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 17/04/2026 Spot Bond					0.00000	101.48666				0.00	0	
<b>Total RED706 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED706</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2026 Spot Bond					0.00000	101.62402				0.00	0	
<b>Total RED707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED707</b>										<b>0.00</b>	<b>0</b>	
RES49: On 03/08/2023 Spot Bond					0.00000	100.66342				0.00	0	100,000,00
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
RES50: On 22/10/2023 Spot Bond					0.00000	101.03724				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52: On 07/05/2024 Spot Bond					0.00000	100.79454				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	101.67633				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	
RES59 On 13/10/2027 Spot Bond					0.00000	101.09378				0.00	0	
<b>Total RES59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES59</b>										<b>0.00</b>	<b>0</b>	
RES60 On 06/12/2025 Spot Bond					0.00000	101.93041				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	101.75857				0.00	0	
<b>Total RES61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES61</b>										<b>0.00</b>	<b>0</b>	
RES62 On 13/02/2028 Spot Bond					0.00000	100.26335				0.00	0	
<b>Total RES62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES62</b>										<b>0.00</b>	<b>0</b>	
RES63 On 15/09/2026 Spot Bond					0.00000	101.71360				0.00	0	100,000,00
<b>Total RES63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For RES63</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.60464				0.00	0	
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.59926				0.00	0	
<b>Total RFCA2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA2</b>										<b>0.00</b>	<b>0</b>	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.67285				0.00	0	
<b>Total RFCB1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB1</b>										<b>0.00</b>	<b>0</b>	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.65490				0.00	0	
<b>Total RFCB2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB2</b>										<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.75359				0.00	0	
<b>Total RFCC1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC1</b>										<b>0.00</b>	<b>0</b>	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.73565				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.95085				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	101.93292				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	102.94837				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>	
RN2030 On 17/09/2030 Spot Bond					0.00000	100.11873				0.00	0	
<b>Total RN2030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RN2030</b>										<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			10.87000	103.65692	10.87000	103.62679				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			12.73500	95.00074	12.73500	94.96852			1,018,800,000,000.00	80,000,000	40,000,000	
<b>Total RW28 SPOT</b>									<b>1,018,800,000,000.00</b>	<b>80,000,000</b>	<b>40,000,000</b>	
<b>Total For RW28</b>									<b>1,018,800,000,000.00</b>	<b>80,000,000</b>	<b>40,000,000</b>	
RW31 On 30/06/2031 Spot Bond			12.95000	93.13135	12.95000	93.09926			0.00	0		
<b>Total RW31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RW31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.98303				0.00	0	15,600,000,000
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,600,000,000</b>
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	<b>15,600,000,000</b>
RWL28 On 30/06/2028 Spot Bond			11.90500	95.66845	11.90500	95.63806				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	100.73041				0.00	0	
<b>Total SBN02 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 SBN02</b>									<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.02123			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			10.33000	99.59253	10.33000	99.56527			0.00	0	800,00
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>800,00</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>800,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	102.56293			0.00	0	
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			10.21000	102.57149	10.21000	102.54327		10,210,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000
<b>Total SBS27 SPOT</b>								<b>10,210,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For SBS27</b>								<b>10,210,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
SBS3 On 25/05/2026 Spot Bond			10.34000	94.62433	10.34000	94.59841			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			10.62500	101.71893	10.62500	101.69000			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>	
SBS34 On 19/09/2024 Spot Bond			10.23000	101.68075	10.23000	101.65318		1,023,000,000,000.00	100,000,000	50,000,000	50,000,000
<b>Total SBS34 SPOT</b>								<b>1,023,000,000,000.00</b>	<b>100,000,000</b>	<b>50,000,000</b>	<b>50,000,000</b>
<b>Total For SBS34</b>								<b>1,023,000,000,000.00</b>	<b>100,000,000</b>	<b>50,000,000</b>	<b>50,000,000</b>
SBS38 On 29/01/2025 Spot Bond			10.23000	101.19529	10.23000	101.16740			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			11.38500	95.41952	11.38500	95.39034			0.00	0	
<b>Total SBS39 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>									<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			10.27000	101.18275	10.27000	101.15522			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			10.75000	100.64479	10.75000	100.61616			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>	
SBS51 On 31/01/2024 Spot Bond			9.92500	9.92500	9.92500	102.95362			0.00	0	130,000,000

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 SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
SBS52 On 29/01/2030 Spot Bond					0.00000	103.79476				0.00	1,000,000,000	500,000,00
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	102.94086				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.67491				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.17269				0.00	5,220,825,600	1,305,206,40
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>5,220,825,600</b>	<b>1,305,206,40</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>5,220,825,600</b>	<b>1,305,206,40</b>
SBS62 On 31/01/2024 Spot Bond					0.00000	100.93089				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.39299				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	101.38353				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.71517				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	102.51017				0.00	3,390,684,400	847,671,10
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>3,390,684,400</b>	<b>847,671,10</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>3,390,684,400</b>	<b>847,671,10</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	100.38152				0.00	4,400,000,000	1,100,000,00
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>4,400,000,000</b>	<b>1,100,000,00</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>4,400,000,000</b>	<b>1,100,000,00</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	99.79449				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS70 On 02/02/2025 Spot Bond					0.00000	100.94097				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	100.68807				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	100.21085				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	101.00546				0.00	0	
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS74</b>										<b>0.00</b>	<b>0</b>	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.37001				0.00	0	
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	
SBS76 On 26/04/2032 Spot Bond					0.00000	102.22032				0.00	0	
<b>Total SBS76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS76</b>										<b>0.00</b>	<b>0</b>	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.26422				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	99.83047				0.00	0	
<b>Total SBS78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS78</b>										<b>0.00</b>	<b>0</b>	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.40864				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>
SBS80 On 03/02/2028 Spot Bond			10.83500	10.83500	10.83500	96.70306				0.00	0	
<b>Total SBS80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS80</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			3.88000	336.11635	3.88000	336.00040				0.00	0	
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			5.59000	5.59000	5.59000	233.14392				0.00	0	
<b>Total SBSI14 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 SBS14</b>										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.08675				0.00	0	
<b>Total SBSS01 SPOT</b>										0.00	0	
<b>Total For SBSS01</b>										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.47964				0.00	0	
<b>Total SBSS02 SPOT</b>										0.00	0	
<b>Total For SBSS02</b>										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.85343				0.00	0	201,550,40
<b>Total SBT103 SPOT</b>										0.00	0	201,550,40
<b>Total For SBT103</b>										0.00	0	201,550,40
SBT10 On 30/09/2025 Spot Bond					0.00000	105.84438				0.00	0	
<b>Total SBT104 SPOT</b>										0.00	0	
<b>Total For SBT104</b>										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										0.00	0	
<b>Total For SBT105</b>										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	104.88741				0.00	0	
<b>Total SBT106 SPOT</b>										0.00	0	
<b>Total For SBT106</b>										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	103.82671				0.00	0	
<b>Total SBT107 SPOT</b>										0.00	0	
<b>Total For SBT107</b>										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	103.68472				0.00	0	
<b>Total SBT108 SPOT</b>										0.00	0	
<b>Total For SBT108</b>										0.00	0	
SBT10 On 31/12/2027 Spot Bond					0.00000	101.95963				0.00	0	
<b>Total SBT109 SPOT</b>										0.00	0	
<b>Total For SBT109</b>										0.00	0	
SBT20 On 03/12/2023 Spot Bond					0.00000	100.20697				0.00	7,680,000,000	1,920,000,00
<b>Total SBT202 SPOT</b>										0.00	7,680,000,000	1,920,000,00
<b>Total For SBT202</b>										0.00	7,680,000,000	1,920,000,00
SBT20 On 03/12/2023 Spot Bond			10.82500	99.56508	10.82500	99.53625				0.00	0	100,000,00
<b>Total SBT203 SPOT</b>										0.00	0	100,000,00
<b>Total For SBT203</b>										0.00	0	100,000,00
SBT20 On 16/04/2024 Spot Bond					0.00000	101.02584				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.56812				0.00	800,000,000	500,000,000
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>500,000,000</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>800,000,000</b>	<b>500,000,000</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	105.77237				0.00	0	
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	
SBT208 On 28/11/2025 Spot Bond					0.00000	102.06899				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	102.56155				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.99646				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.75409				0.00	0	
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	
SLI7 On 16/08/2028 Spot Bond			10.89000	92.62466	10.89000	92.59753				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.43169				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.26921				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.26649				0.00	0	
<b>Total SLRA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA8</b>										<b>0.00</b>	<b>0</b>	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.27436				0.00	0	
<b>Total SLRA9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA9</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.27992				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.27721				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.27182				0.00	0	
<b>Total SLRB8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB8</b>										<b>0.00</b>	<b>0</b>	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.27968				0.00	0	
<b>Total SLRB9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB9</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.28525				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.28388				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.28248				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	100.29029				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>	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.86864				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	100.84785				0.00	0	1,700,000,00
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,00</b>
<b>Total For SNT06</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,00</b>
SNT07 On 06/04/2028 Spot Bond					0.00000	101.26103				0.00	0	200,000,00
<b>Total SNT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SNT07</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SOL01 On 17/10/2025 Spot Bond					0.00000	101.30644				0.00	0	
<b>Total SOL01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SOL01</b>										<b>0.00</b>	<b>0</b>	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.61465				0.00	1,000,000,000	500,000,00
<b>Total SOL02 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For SOL02</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.45147				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.00971				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	100.01066				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.00978				0.00	0	
<b>Total SPDA16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA16</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.01075				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>	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.90442				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	102.32416				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2024 Spot Bond					0.00000	102.07133				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.42139				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.25298				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 12/07/2025 Spot Bond					0.00000	101.27363				0.00	500,000,000	500,000,00

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 SPG011 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For SPG011</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
SPG01: On 29/03/2028 Spot Bond					0.00000	101.36412				0.00	0	
<b>Total SPG012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG012</b>										<b>0.00</b>	<b>0</b>	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.05674				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>	
SPGC0 On 29/03/2024 Spot Bond					0.00000	101.27595				0.00	0	
<b>Total SPGC04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC04</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	102.06691				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			5.15000	5.15000	5.15000	164.76843				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			9.91500	106.20845	9.91500	106.18021				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			11.13000	80.52939	11.13000	80.50570				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	101.37044				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.54376				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			10.37000	100.88477	10.37000	100.85722				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			5.72000	114.72460	5.72000	114.67927				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 09/02/2027 Spot Bond					0.00000	99.51217				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.49732				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.64693				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			4.01000	4.01000	4.01000	335.77667				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			4.55500	4.55500	4.55500	166.35977				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			5.92000	5.92000	5.92000	112.07604				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2029 Spot Bond			5.12000	5.12000	5.12000	115.85422				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			5.22000	5.22000	5.22000	211.40915				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.89589				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.89707				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.81487				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.78779				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.91459				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	101.84984				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	101.67876				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	101.12580				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	99.89442				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.94283				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.51731				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN083 On 07/12/2033 Spot Bond			5.71500	5.71500	5.71500	230.73105				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN084 On 21/12/2026 Spot Bond					0.00000	100.82769				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.17440				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN093 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN098 On 07/06/2023 Spot Bond					0.00000	102.04524				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 31/01/2030 Spot Bond			11.89000	84.91890	11.89000	84.89181				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	101.82977				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			5.20000	211.67707	5.20000	211.59667				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			5.79000	229.38870	5.79000	229.29782				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>
SSN111(On 31/03/2024 Spot Bond					0.00000	94.97498				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 11/06/2023 Spot Bond					0.00000	101.69292				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	101.92633				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN13(On 27/10/2023 Spot Bond					0.00000	97.99276				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14(On 03/11/2023 Spot Bond					0.00000	97.76301				0.00	0	
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	
SSN14(On 09/11/2023 Spot Bond					0.00000	97.95664				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			8.66000	8.66000	8.66000	99.12927				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN16 On 08/06/2023 Spot Bond					0.00000	101.79811				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	97.49962				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	99.19528				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			5.03434	107.56436	5.03434	107.52399				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			5.03339	43.68284	5.03339	109.21970				0.00	0	
<b>Total SSN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN176</b>										<b>0.00</b>	<b>0</b>	
SSN17 On 28/09/2027 Spot Bond					0.00000	101.60366				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>	
SSN18 On 09/06/2024 Spot Bond					0.00000	101.74181				0.00	0	
<b>Total SSN180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN180</b>										<b>0.00</b>	<b>0</b>	
SSN18 On 18/02/2024 Spot Bond					0.00000	100.16780				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>	
SSN18 On 23/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN188</b>										<b>0.00</b>	<b>0</b>	
SSN18 On 23/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN189 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN189</b>										<b>0.00</b>	<b>0</b>	
SSN19 On 30/05/2023 Spot Bond					0.00000	99.88352				0.00	0	
<b>Total SSN190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN190</b>										<b>0.00</b>	<b>0</b>	
SSN19 On 14/06/2023 Spot Bond					0.00000	101.62420				0.00	0	
<b>Total SSN191 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 SSN191</b>										<b>0.00</b>	<b>0</b>	
SSN19: On 15/06/2023 Spot Bond					0.00000	101.61360				0.00	0	
<b>Total SSN192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN192</b>										<b>0.00</b>	<b>0</b>	
SSN19: On 15/06/2023 Spot Bond					0.00000	101.61360				0.00	0	
<b>Total SSN193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN193</b>										<b>0.00</b>	<b>0</b>	
SSN19: On 20/06/2023 Spot Bond					0.00000	101.49345				0.00	0	
<b>Total SSN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN194</b>										<b>0.00</b>	<b>0</b>	
SSN19: On 20/09/2023 Spot Bond					0.00000	101.47544				0.00	0	
<b>Total SSN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN195</b>										<b>0.00</b>	<b>0</b>	
SSN19: On 17/11/2023 Spot Bond			5.79000	5.79000	5.79000	99.43391				0.00	0	
<b>Total SSN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN196</b>										<b>0.00</b>	<b>0</b>	
SSN19: On 03/08/2023 Spot Bond					0.00000	100.51955				0.00	0	
<b>Total SSN198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN198</b>										<b>0.00</b>	<b>0</b>	
SSN19: On 17/05/2028 Spot Bond					0.00000	100.21066				0.00	0	
<b>Total SSN199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN199</b>										<b>0.00</b>	<b>0</b>	
SSN20: On 21/08/2023 Spot Bond					0.00000	100.14895				0.00	0	
<b>Total SSN200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN200</b>										<b>0.00</b>	<b>0</b>	
SSN20: On 23/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	20,000,000,000	20,000,000,000	
<b>Total SSN201 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>	
<b>Total For SSN201</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>	
SST20: On 08/12/2026 Spot Bond					0.00000	102.88745				0.00	340,000,000	170,000,000
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
<b>Total For SST201</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
SST20: On 31/08/2027 Spot Bond					0.00000	101.29967				0.00	3,500,000,000	5,500,000,000
<b>Total SST202 SPOT</b>										<b>0.00</b>	<b>3,500,000,000</b>	<b>5,500,000,000</b>
<b>Total For SST202</b>										<b>0.00</b>	<b>3,500,000,000</b>	<b>5,500,000,000</b>
SST20: On 03/03/2028 Spot Bond					0.00000	99.71343				0.00	0	150,000,000

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 SST203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For SST203</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
STF001 On 01/03/2027 Spot Bond					0.00000	102.03513				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>	
STF002 On 01/02/2026 Spot Bond					0.00000	99.84404				0.00	0	
<b>Total STF002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For STF002</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			10.43000	98.44228	10.43000	98.41493				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	100.07147				0.00	0	
<b>Total T16A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16A10</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.05965				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.01686				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.07434				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	100.01155				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	99.77373				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	100.01155				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			8.56000	98.61680	8.56000	98.59397				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A32 On 21/02/2026 Spot Bond			9.07000	98.77141	9.07000	98.74721				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	99.95084				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	100.01059				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	100.01203				0.00	0	
<b>Total T18A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A21</b>										<b>0.00</b>	<b>0</b>	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.01163				0.00	0	
<b>Total T18A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A22</b>										<b>0.00</b>	<b>0</b>	
T18A32 On 21/08/2027 Spot Bond			10.64000	98.44515	10.64000	98.41696				0.00	0	
<b>Total T18A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A32</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	100.24847				0.00	0	
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	
TC002 On 15/02/2027 Spot Bond					0.00000	100.30850				0.00	0	
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC002</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.27268				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS156 On 03/09/2023 Spot Bond					0.00000	99.86783				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.31626				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.80444				0.00	0	
<b>Total TFS159 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 TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.24651				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.04460				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	100.85277				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	100.97056				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.24412				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.33082				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	99.79920				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>	
TFS17C On 30/11/2026 Spot Bond					0.00000	99.86571				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.03966				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.10233				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>	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.54730				0.00	0	
<b>Total TFS173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS173</b>										<b>0.00</b>	<b>0</b>	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.70805				0.00	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 TFS174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS174</b>										<b>0.00</b>	<b>0</b>	
TFS17€ On 13/03/2026 Spot Bond					0.00000	101.68023				0.00	0	
<b>Total TFS175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS175</b>										<b>0.00</b>	<b>0</b>	
TFS17€ On 13/03/2028 Spot Bond					0.00000	101.71401				0.00	0	
<b>Total TFS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS176</b>										<b>0.00</b>	<b>0</b>	
TH10A 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>	
TH16A On 21/08/2024 Spot Bond					0.00000	100.01182				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond			9.84000	100.63819	9.84000	100.61149				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	100.01223				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	100.01199				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond			7.11000	99.90704	7.11000	99.88776				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.01378				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.13170				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.01687				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	100.01630				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.02019				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.01914				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.03371				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.04056				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.03653				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.01512				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	100.01393				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.01354				0.00	0	
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B3</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.01798				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.01615				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.01592				0.00	0	
<b>Total TH17C3 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 TH17C3</b>										<b>0.00</b>	<b>0</b>	
TH17D On 21/02/2026 Spot Bond					0.00000	100.03249				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D On 21/02/2026 Spot Bond					0.00000	100.02958				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17D On 21/02/2026 Spot Bond					0.00000	100.02777				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 21/02/2024 Spot Bond					0.00000	100.00716				0.00	380,000,000	190,000,00
<b>Total TH17O4 SPOT</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000,00</b>
<b>Total For TH17O4</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000,00</b>
TH18B On 21/08/2027 Spot Bond					0.00000	100.01363				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	99.84408				0.00	0	
<b>Total TH18B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18B2</b>										<b>0.00</b>	<b>0</b>	
TH18C On 21/08/2027 Spot Bond					0.00000	100.01922				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	100.01763				0.00	0	
<b>Total TH18C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18C2</b>										<b>0.00</b>	<b>0</b>	
TH18D On 21/08/2027 Spot Bond					0.00000	100.02718				0.00	0	
<b>Total TH18D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18D1</b>										<b>0.00</b>	<b>0</b>	
TH18D On 21/08/2027 Spot Bond					0.00000	100.02559				0.00	0	
<b>Total TH18D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18D2</b>										<b>0.00</b>	<b>0</b>	
TH18O On 21/08/2023 Spot Bond					0.00000	100.00732				0.00	533,969,200	266,984,60
<b>Total TH18O1 SPOT</b>										<b>0.00</b>	<b>533,969,200</b>	<b>266,984,60</b>
<b>Total For TH18O1</b>										<b>0.00</b>	<b>533,969,200</b>	<b>266,984,60</b>
TH18O On 21/11/2023 Spot Bond					0.00000	100.00720				0.00	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 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			10.50000	101.04514	10.50000	101.01705				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	101.41248				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>	
TL28 On 24/04/2025 Spot Bond			10.41000	98.87949	10.41000	98.85207				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	102.14489				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	102.34530				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	102.50749				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	100.76449				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>	
TL33 On 09/03/2033 Spot Bond					0.00000	101.98984				0.00	0	
<b>Total TL33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL33</b>										<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			10.97000	100.44889	10.97000	100.42012			311,548,000,000.00	28,400,000	220,900,000	
<b>Total TN23 SPOT</b>									<b>311,548,000,000.00</b>	<b>28,400,000</b>	<b>220,900,000</b>	
<b>Total For TN23</b>									<b>311,548,000,000.00</b>	<b>28,400,000</b>	<b>220,900,000</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	72.72401	100.00000	72.58679			0.00	0	0	
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			11.29000	99.03615	11.29000	99.00610			37,482,800,000,000.00	3,320,000,000	1,725,886,300	
<b>Total TN25 SPOT</b>									<b>37,482,800,000,000.00</b>	<b>3,320,000,000</b>	<b>1,725,886,300</b>	
<b>Total For TN25</b>									<b>37,482,800,000,000.00</b>	<b>3,320,000,000</b>	<b>1,725,886,300</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
TN25/R On 19/08/2025 Spot Bond			100.00000	26.55640	100.00000	26.49697			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			12.46000	88.36085	12.46000	88.33183		66,038,000,000,000.00	5,300,000,000	21,106,431,60	
<b>Total TN27 SPOT</b>								<b>66,038,000,000,000.00</b>	<b>5,300,000,000</b>	<b>21,106,431,60</b>	
<b>Total For TN27</b>								<b>66,038,000,000,000.00</b>	<b>5,300,000,000</b>	<b>21,106,431,60</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.57170	100.00000	11.54623			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			12.15500	95.38966	12.15500	95.35857			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			12.80500	90.52665	12.80500	90.49596		23,049,000,000,000.00	1,800,000,000	2,100,000,00	
<b>Total TN30 SPOT</b>								<b>23,049,000,000,000.00</b>	<b>1,800,000,000</b>	<b>2,100,000,00</b>	
<b>Total For TN30</b>								<b>23,049,000,000,000.00</b>	<b>1,800,000,000</b>	<b>2,100,000,00</b>	
TN30/R On 09/10/2030 Spot Bond			8.00000	115.05108	8.00000	115.02643			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			13.55700	91.06126	13.55700	91.02827			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			13.80000	81.42090	13.80000	81.39121		17,112,000,000,000.00	1,240,000,000	635,664,40	
<b>Total TN40 SPOT</b>								<b>17,112,000,000,000.00</b>	<b>1,240,000,000</b>	<b>635,664,40</b>	
<b>Total For TN40</b>								<b>17,112,000,000,000.00</b>	<b>1,240,000,000</b>	<b>635,664,40</b>	
TN40/R On 09/10/2040 Spot Bond			10.75000	101.35373	10.75000	101.32473			0.00	0	
<b>Total TN40/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>									<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.40883			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	100.48244			0.00	0	
<b>Total TNF27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TNF27</b>									<b>0.00</b>	<b>0</b>	
TNI33 On 28/02/2033 Spot Bond			6.23000	102.76891	6.23000	102.20232			0.00	0	
<b>Total TNI33 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 TNI33</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.72844				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	101.58862				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	101.60819				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.63512				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			8.96000	99.71907	8.96000	99.69506				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	101.10725				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			10.97000	99.63103	10.97000	99.60196				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	101.10725				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			9.97000	99.87984	9.97000	99.85329				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	100.30944				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>	
TRA4B2 On 13/04/2024 Spot Bond					0.00000	101.49499				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.73560				0.00	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 TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.68177				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.03140				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.03140				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>	
TSP26 On 13/02/2024 Spot Bond					0.00000	93.93029				0.00	0	
<b>Total TSP264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP264</b>										<b>0.00</b>	<b>0</b>	
TSP26 On 08/03/2024 Spot Bond					0.00000	93.36294				0.00	0	
<b>Total TSP265 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP265</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.95785				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	100.73187				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>	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.15100				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>	
TWC43 On 29/05/2023 Spot Bond					0.00000	99.91657				0.00	0	
<b>Total TWC437 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC437</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 05/06/2023 Spot Bond					0.00000	101.81568				0.00	0	
<b>Total TWC438 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC438</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.46025				0.00	0	
<b>Total TWC439 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC439</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC44 On 07/06/2023 Spot Bond					0.00000	101.70927				0.00	0	
<b>Total TWC440 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC440</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 30/06/2023 Spot Bond					0.00000	101.25666				0.00	0	
<b>Total TWC441 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC441</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 13/07/2023 Spot Bond					0.00000	100.96778				0.00	0	
<b>Total TWC442 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC442</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 19/07/2023 Spot Bond					0.00000	100.95160				0.00	700,000,000	350,000,000
<b>Total TWC443 SPOT</b>										<b>0.00</b>	<b>700,000,000</b>	<b>350,000,000</b>
<b>Total For TWC443</b>										<b>0.00</b>	<b>700,000,000</b>	<b>350,000,000</b>
TWC44 On 10/08/2023 Spot Bond					0.00000	100.62003				0.00	0	
<b>Total TWC444 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC444</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			12.26000	100.16849	12.26000	100.13611				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.25993				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.22712				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.26395				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.28121				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	100.25860				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	100.28521				0.00	0	
<b>Total UU1A08 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 UU1A08</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond			11.36500	11.36500	11.36500	97.48617				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>	
UU1A1: On 15/05/2024 Spot Bond					0.00000	100.47876				0.00	0	
<b>Total UU1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A10</b>										<b>0.00</b>	<b>0</b>	
UU1A1: On 15/05/2026 Spot Bond					0.00000	100.52638				0.00	0	
<b>Total UU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A11</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.28521				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.29160				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>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.54752				0.00	0	
<b>Total UU1B04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B04</b>										<b>0.00</b>	<b>0</b>	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.31978				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.32509				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	100.31713				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>	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.59760				0.00	0	
<b>Total UU1C04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C04</b>										<b>0.00</b>	<b>0</b>	
VKE14: On 27/08/2023 Spot Bond					0.00000	100.02851				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>	
VKE16: On 14/02/2025 Spot Bond					0.00000	100.95292				0.00	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 VKE16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>									<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.75164			0.00	0	
<b>Total VKE18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>									<b>0.00</b>	<b>0</b>	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.26144			0.00	0	
<b>Total VKE19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE19</b>									<b>0.00</b>	<b>0</b>	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.20585			0.00	0	2,000,000,00
<b>Total VKE20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For VKE20</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	101.60630			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>3.24e+017</b>	<b>689,005,531,300</b>	<b>575,306,789,50</b>
<b>Total for SPOT :</b>									<b>3.24e+017</b>	<b>689,005,531,300</b>	<b>575,306,789,50</b>
<b>Total Futures</b>									<b>3.24e+017</b>	<b>689,005,544,447</b>	<b>575,308,077,27</b>
<b>Total Options</b>									<b>167 865.00</b>	<b>100</b>	<b>126,55</b>
<b>Grand Total:</b>									<b>3.24e+017</b>	<b>689,005,544,547</b>	<b>575,308,203,86</b>