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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 24/03/2023

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 04/05/2023 Bond Future			12.06795	74.50114	12.00278	74.80956			0.00	0	
ES33 On 03/08/2023 Bond Future			12.22114	75.97941	12.14739	76.32106			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.37731	73.73027	12.29750	74.09207			0.00	0	
ES33 On 01/02/2024 Bond Future			12.54101	75.24952	12.45271	75.64096			0.00	0	
ES33 On 02/05/2024 Bond Future			12.71787	72.97320	12.62312	73.38356			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 04/05/2023 Bond Future			12.46063	71.74310	12.38029	72.18685			0.00	0	
ES42 On 03/08/2023 Bond Future			12.60126	73.16679	12.51295	73.64575			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.74423	70.39240	12.64993	70.89419			0.00	0	
ES42 On 01/02/2024 Bond Future			12.88651	71.84280	12.78444	72.37626			0.00	0	
ES42 On 02/05/2024 Bond Future			13.04428	69.03076	12.93590	69.58574			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 04/05/2023 Bond Future			169.68100	169.68100	169.77902	169.77902			0.00	0	5,35

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	03/08/2023	Bond Future			171.30724	171.30724	171.46845	171.46845			0.00	0	2'
I2025	On	02/11/2023	Bond Future			174.79096	174.79096	174.98628	174.98628			0.00	0	
I2025	On	01/02/2024	Bond Future			176.60867	176.60867	176.86015	176.86015			0.00	0	
I2025	On	02/05/2024	Bond Future			180.17593	180.17593	180.45968	180.45968			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,55</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>5,55</b>
I2029	On	04/05/2023	Bond Future			122.47356	122.47356	122.47610	122.47610			0.00	0	2,1'
I2029	On	03/08/2023	Bond Future			124.90375	124.90375	124.95069	124.95069			0.00	0	7'
I2029	On	02/11/2023	Bond Future			126.11911	126.11911	126.18921	126.18921			0.00	0	
I2029	On	01/02/2024	Bond Future			128.71807	128.71807	128.82729	128.82729			0.00	0	
I2029	On	02/05/2024	Bond Future			129.96142	129.96142	130.09259	130.09259			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,84</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,84</b>
I2033	On	04/05/2023	Bond Future			116.13740	116.13740	116.03669	116.03669			0.00	0	1,5'
I2033	On	03/08/2023	Bond Future			118.44182	118.44182	118.38108	118.38108			0.00	0	6,1'
I2033	On	02/11/2023	Bond Future			119.43530	119.43530	119.39425	119.39425			0.00	0	
I2033	On	01/02/2024	Bond Future			121.89649	121.89649	121.89032	121.89032			0.00	0	
I2033	On	02/05/2024	Bond Future			122.90761	122.90761	122.91979	122.91979			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,66</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,66</b>
I2038	On	04/05/2023	Bond Future			129.25554	129.25554	129.56493	129.56493			0.00	0	4,6'
I2038	On	03/08/2023	Bond Future			129.86206	129.86206	130.22423	130.22423			0.00	0	
I2038	On	02/11/2023	Bond Future			132.50298	132.50298	132.89600	132.89600			0.00	0	
I2038	On	01/02/2024	Bond Future			133.22617	133.22617	133.66684	133.66684			0.00	0	
I2038	On	02/05/2024	Bond Future			135.91666	135.91666	136.38654	136.38654			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,62</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>4,62</b>
I2046	On	04/05/2023	Bond Future			113.60874	113.60874	114.24677	114.24677			0.00	0	17,3'
I2046	On	03/08/2023	Bond Future			115.86315	115.86315	116.55522	116.55522			0.00	0	
I2046	On	02/11/2023	Bond Future			116.13779	116.13779	116.86454	116.86454			0.00	0	
I2046	On	01/02/2024	Bond Future			118.53105	118.53105	119.30772	119.30772			0.00	0	
I2046	On	02/05/2024	Bond Future			118.79267	118.79267	119.60307	119.60307			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,30</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>17,30</b>
I2050	On	04/05/2023	Bond Future			116.03867	116.03867	116.24344	116.24344			0.00	0	13,3'
I2050	On	03/08/2023	Bond Future			116.16002	116.16002	116.41050	116.41050			0.00	0	
I2050	On	02/11/2023	Bond Future			118.52236	118.52236	118.79893	118.79893			0.00	0	
I2050	On	01/02/2024	Bond Future			118.72921	118.72921	119.04637	119.04637			0.00	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	02/05/2024	Bond Future			121.12662	121.12662	121.46868	121.46868			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>13,31</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>13,31</b>
R186	On	04/05/2023	Bond Future			8.34654	110.59789	8.37687	110.50102		5.40	5,972,286.06	54	100,58
R186	On	03/08/2023	Bond Future			8.38246	107.46119	8.40234	107.40169		5.24	0.00	0	
R186	On	02/11/2023	Bond Future			8.40261	109.62146	8.41747	109.57998		4.77	1,096,214.60	10	
R186	On	01/02/2024	Bond Future			8.41489	106.55037	8.41885	106.54012		4.49	0.00	0	
R186	On	02/05/2024	Bond Future			8.44841	108.67671	8.44609	108.68224		3.99	0.00	0	
<b>Total R186 Future</b>												<b>7,068,500.66</b>	<b>64</b>	<b>100,55</b>
R186	On	04/05/2023	Bond Future	8.82	Put			274.21000	0.27421	302,830	5.79	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,702.25000	1.70225	1,827,740	5.80	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			267.99000	0.26799	296,610	5.80	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,727.42000	1.72742	1,853,010	5.82	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			261.79000	0.26179	290,510	5.82	0.00	0	
R186	On	04/05/2023	Bond Future		Call			10,501.02000	10.50102	10,597,890	4.24	0.00	0	
R186	On	04/05/2023	Bond Future		Put			0.00000	0.00000	0,000	4.24	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			685.06000	0.68506	792,720	5.22	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			738.93000	0.73893	749,720	5.22	0.00	0	20
R186	On	04/05/2023	Bond Future	8.82	Call			1,677.08000	1.67708	1,802,570	5.79	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,178.61000	4.17861	4,236,470	5.83	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			268.92000	0.26892	267,280	5.83	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,203.83000	4.20383	4,261,590	5.84	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			265.60000	0.26560	263,860	5.84	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			4,153.56000	4.15356	4,211,240	5.82	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			272.42000	0.27242	270,600	5.82	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			715.00000	0.71500	723,250	5.20	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,407.16000	3.40716	3,456,900	5.21	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			708.96000	0.70896	717,220	5.21	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			2,893.66000	2.89366	2,943,070	5.08	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			873.70000	0.87370	881,630	5.08	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,703.95000	5.70395	5,752,050	5.72	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			295.76000	0.29576	302,380	5.72	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.38	Call			3,365.23000	3.36523	3,414,950	5.20	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			721.08000	0.72108	729,320	5.20	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,386.18000	3.38618	3,435,910	5.20	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			3,625.18000	3.62518	3,662,910	4.99	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			822.93000	0.82293	850,410	4.99	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,586.25000	3.58625	3,624,130	4.98	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			834.05000	0.83405	861,680	4.98	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	01/02/2024	Bond Future	9.51	Call		3,605.70000	3.60570	3,643,500	4.99	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		828.47000	0.82847	856,020	4.99	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,274.46000	2.27446	2,324,640	3.78	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call		1,216.81000	1.21681	1,261,510	3.78	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put		2,261.62000	2.26162	2,311,850	3.78	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call		1,194.75000	1.19475	1,239,350	3.78	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put		2,287.80000	2.28780	2,337,930	3.78	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call		1,205.53000	1.20553	1,250,180	3.78	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,83</b>
<b>Total For R186</b>											<b>7,068,500.66</b>	<b>64</b>	<b>104,42</b>
R197	On	04/05/2023	Bond Future			336.96624	336.96624	336.75584	336.75584		0.00	0	30
R197	On	03/08/2023	Bond Future			334.57489	334.57489	334.48043	334.48043		0.00	0	
R197	On	02/11/2023	Bond Future			341.37897	341.37897	341.34263	341.34263		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>30</b>
R202	On	04/05/2023	Bond Future			253.31894	253.31894	252.66561	252.66561		0.00	0	4,96
R202	On	03/08/2023	Bond Future			253.52399	253.52399	252.94793	252.94793		0.00	0	46
R202	On	02/11/2023	Bond Future			258.67963	258.67963	258.13753	258.13753		0.00	0	
R202	On	01/02/2024	Bond Future			259.06868	259.06868	258.59136	258.59136		0.00	0	
R202	On	02/05/2024	Bond Future			264.30053	264.30053	263.85334	263.85334		0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>5,42</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>5,42</b>
R2030	On	04/05/2023	Bond Future			9.97423	92.62980	10.00022	92.51227	9.07	456,109,135.20	4,924	93,18
R2030	On	03/08/2023	Bond Future			10.08207	90.43825	10.10180	90.35183	9.24	0.00	0	11,92
R2030	On	02/11/2023	Bond Future			10.17797	92.25640	10.19494	92.18435	8.85	0.00	0	
R2030	On	01/02/2024	Bond Future			10.27822	90.13132	10.28941	90.08536	8.61	0.00	0	
R2030	On	02/05/2024	Bond Future			10.40101	91.92964	10.40943	91.89626	7.95	0.00	0	
<b>Total R2030 Future</b>											<b>456,109,135.20</b>	<b>4,924</b>	<b>105,11</b>
R2030	On	04/05/2023	Bond Future	12.57	Call		10,727.71000	10.72771	10,846,080	12.91	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call		6,982.33000	6.98233	7,113,990	12.26	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put		1,855.04000	1.85504	1,868,830	8.24	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call		8,660.18000	8.66018	8,783,750	12.91	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		7.97000	0.00797	14,010	12.91	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call		10,458.10000	10.45810	10,576,680	12.91	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		1.81000	0.00181	2,860	12.91	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call		2,710.08000	2.71008	2,894,480	10.28	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		1.36000	0.00136	2,200	12.91	0.00	0	32
R2030	On	04/05/2023	Bond Future	10.65	Call		3,119.25000	3.11925	3,296,910	10.50	0.00	0	32

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030 On 04/05/2023 Bond Future	10.65	Put			242.45000	0.24245	302,580	10.50		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			5,852.51000	5.85251	5,992,710	11.78		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			46.29000	0.04629	68,960	11.78		0.00	0	1%
R2030 On 04/05/2023 Bond Future	10.42	Call			2,280.45000	2.28045	2,470,670	10.02		0.00	0	4%
R2030 On 04/05/2023 Bond Future	11.62	Put			22.84000	0.02284	36,970	12.26		0.00	0	3%
R2030 On 04/05/2023 Bond Future	10.52	Call			2,637.23000	2.63723	2,822,790	10.24		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			326.64000	0.32664	394,670	10.24		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,673.59000	2.67359	2,858,580	10.26		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			319.28000	0.31928	386,740	10.26		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Put			408.56000	0.40856	481,250	10.02		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			312.08000	0.31208	378,950	10.28		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			522.85000	0.52285	676,650	8.52		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.78	Put			1,524.81000	1.52481	1,561,080	8.52		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			997.29000	0.99729	1,181,830	9.07		0.00	0	1.0%
R2030 On 04/05/2023 Bond Future	10.00	Put			998.29000	0.99829	1,065,300	9.07		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			7.94000	0.00794	10,280	6.34		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.03	Put			4,528.59000	4.52859	4,413,400	6.34		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			235.18000	0.23518	345,510	7.99		0.00	0	1%
R2030 On 04/05/2023 Bond Future	9.58	Put			2,159.22000	2.15922	2,152,020	7.99		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			347.38000	0.34738	478,700	8.24		0.00	0	4%
R2030 On 03/08/2023 Bond Future	12.59	Put			83.31000	0.08331	84,000	11.13		0.00	0	1.0%
R2030 On 03/08/2023 Bond Future	10.40	Call			2,702.64000	2.70264	2,821,690	9.56		0.00	0	1.0%
R2030 On 03/08/2023 Bond Future	10.40	Put			1,409.10000	1.40910	1,441,730	9.56		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			3,418.18000	3.41818	3,541,750	9.79		0.00	0	3%
R2030 On 03/08/2023 Bond Future	11.36	Call			5,754.42000	5.75442	5,872,140	10.48		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Put			1,058.12000	1.05812	1,095,270	9.79		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			5,684.46000	5.68446	5,802,390	10.46		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			463.33000	0.46333	494,840	10.46		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			452.13000	0.45213	483,430	10.48		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			10,193.77000	10.19377	10,280,880	11.13		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Call			11,278.13000	11.27813	11,365,160	11.13		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			47.79000	0.04779	48,400	11.13		0.00	0	3%
R2030 On 03/08/2023 Bond Future	11.35	Call			5,719.42000	5.71942	5,837,310	10.47		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			457.70000	0.45770	489,170	10.47		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			4,100.51000	4.10051	4,184,940	9.29		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,495.95000	1.49595	1,508,330	9.29		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			1,326.30000	1.32630	1,391,360	8.53		0.00	0	8%
R2030 On 02/11/2023 Bond Future	9.57	Put			4,028.09000	4.02809	4,021,100	8.53		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			2,220.12000	2.22012	2,295,290	8.74		0.00	0	8%
R2030 On 02/11/2023 Bond Future	11.57	Put			799.51000	0.79951	810,310	9.95		0.00	0	8%

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	02/11/2023	Bond Future	10.80	Call		4,043.64000	4.04364	4,127,950	9.27	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		1,520.94000	1.52094	1,533,200	9.27	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		4,072.17000	4.07217	4,156,280	9.28	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put		2,752.32000	2.75232	2,755,440	8.74	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		1,508.53000	1.50853	1,520,590	9.28	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Call		6,405.76000	6.40576	6,488,610	9.95	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Put		3,227.44000	3.22744	3,296,850	8.50	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Call		5,438.34000	5.43834	5,564,400	9.45	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put		1,367.32000	1.36732	1,447,420	9.45	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	11.35	Call		5,555.35000	5.55535	5,680,930	9.48	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		1,473.69000	1.47369	1,558,150	8.25	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put		4,488.89000	4.48889	4,527,390	8.25	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call		2,057.01000	2.05701	2,162,940	8.41	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	9.93	Put		3,547.88000	3.54788	3,607,850	8.41	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		786.82000	0.78682	849,110	10.11	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Call		2,320.94000	2.32094	2,436,310	8.50	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.36	Call		5,584.64000	5.58464	5,710,020	9.49	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,320.17000	1.32017	1,399,590	9.49	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		5,614.25000	5.61425	5,739,160	9.50	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,311.15000	1.31115	1,390,100	9.50	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Call		7,851.43000	7.85143	7,959,680	10.11	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,329.52000	1.32952	1,409,140	9.48	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		4,295.82000	4.29582	4,309,050	7.58	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		1,896.10000	1.89610	1,942,830	7.59	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		4,270.99000	4.27099	4,284,340	7.59	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		1,912.30000	1.91230	1,959,160	7.59	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,246.25000	4.24625	4,259,730	7.59	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		1,879.97000	1.87997	1,926,580	7.58	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>14,80</b>
<b>Total For R2030</b>											<b>456,109,135.20</b>	<b>4,924</b>	<b>119,92</b>
R2032	On	04/05/2023	Bond Future			10.63068	87.38108	10.60579	87.50936	10.72	44,389,588.64	508	171,66
R2032	On	03/08/2023	Bond Future			10.74298	89.09356	10.71070	89.25606	11.27	0.00	0	2,66
R2032	On	02/11/2023	Bond Future			10.85399	86.72485	10.81706	86.90635	11.42	0.00	0	
R2032	On	01/02/2024	Bond Future			10.96665	88.49240	10.92261	88.70366	10.64	0.00	0	
R2032	On	02/05/2024	Bond Future			11.09529	86.10031	11.04637	86.32892	10.44	0.00	0	
<b>Total R2032 Future</b>											<b>44,389,588.64</b>	<b>508</b>	<b>174,37</b>
R2032	On	04/05/2023	Bond Future	11.37	Put		242.16000	0.24216	317,600	13.04	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		13,083.95000	13.08395	12,956,060	15.48	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		0.76000	0.00076	1,150	15.48	0.00	0	40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2032 On 04/05/2023 Bond Future	10.89	Call			2,127.09000	2.12709	2,132,670	11.83		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Put			539.02000	0.53902	659,530	12.13		0.00	0	13,00
R2032 On 04/05/2023 Bond Future	11.06	Call			2,776.71000	2.77671	2,760,830	12.28		0.00	0	
R2032 On 04/05/2023 Bond Future	11.06	Put			474.68000	0.47468	587,080	12.28		0.00	0	7,00
R2032 On 04/05/2023 Bond Future	10.69	Call			1,446.01000	1.44601	1,472,910	11.28		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Put			3,177.33000	3.17733	3,336,110	9.21		0.00	0	
R2032 On 04/05/2023 Bond Future	11.37	Call			4,069.14000	4.06914	4,016,300	13.04		0.00	0	40,00
R2032 On 04/05/2023 Bond Future	10.87	Put			705.47000	0.70547	841,770	11.78		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			2,090.72000	2.09072	2,097,470	11.80		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			691.21000	0.69121	826,240	11.80		0.00	0	
R2032 On 04/05/2023 Bond Future	10.30	Call			479.40000	0.47940	522,910	10.10		0.00	0	50,00
R2032 On 04/05/2023 Bond Future	10.89	Put			677.11000	0.67711	810,970	11.83		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Call			2,541.61000	2.54161	2,533,840	12.13		0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Call			985.07000	0.98507	1,023,210	10.81		0.00	0	7,00
R2032 On 04/05/2023 Bond Future	10.53	Put			1,377.21000	1.37721	1,543,630	10.81		0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Call			1,233.95000	1.23395	1,266,500	11.07		0.00	0	40,00
R2032 On 04/05/2023 Bond Future	10.62	Put			1,160.68000	1.16068	1,321,510	11.07		0.00	0	
R2032 On 04/05/2023 Bond Future	10.69	Put			1,013.02000	1.01302	1,168,200	11.28		0.00	0	50,00
R2032 On 04/05/2023 Bond Future	10.87	Call			2,054.47000	2.05447	2,062,490	11.78		0.00	0	
R2032 On 04/05/2023 Bond Future	9.80	Call			28.33000	0.02833	38,920	8.34		0.00	0	50,00
R2032 On 04/05/2023 Bond Future	9.80	Put			4,319.48000	4.31948	4,458,350	8.34		0.00	0	
R2032 On 04/05/2023 Bond Future	9.85	Call			42.31000	0.04231	56,520	8.53		0.00	0	6,50
R2032 On 04/05/2023 Bond Future	9.85	Put			4,059.20000	4.05920	4,201,690	8.53		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Call			138.88000	0.13888	169,380	9.21		0.00	0	7,00
R2032 On 04/05/2023 Bond Future	10.30	Put			2,075.94000	2.07594	2,247,730	10.10		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			5,787.06000	5.78706	5,718,950	12.43		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Put			750.76000	0.75076	845,150	12.43		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			5,825.14000	5.82514	5,756,370	12.44		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			742.29000	0.74229	836,020	12.44		0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Call			490.68000	0.49068	466,330	10.59		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	11.77	Put			733.91000	0.73391	826,990	12.45		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Call			6,363.81000	6.36381	6,285,670	12.61		0.00	0	5,00
R2032 On 03/08/2023 Bond Future	11.90	Put			632.90000	0.63290	717,260	12.61		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			1,396.58000	1.39658	1,387,570	10.85		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	9.60	Put			6,334.56000	6.33456	6,472,710	10.59		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Put			3,499.56000	3.49956	3,653,050	10.85		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			5,863.28000	5.86328	5,793,860	12.45		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			4,181.90000	4.18190	4,177,810	11.91		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			2,180.58000	2.18058	2,357,990	11.91		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			4,212.45000	4.21245	4,208,010	11.92		0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	02/11/2023	Bond Future	11.24	Put		2,163.42000	2.16342	2,340,480	11.92	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		4,151.43000	4.15143	4,147,950	11.90	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		2,197.85000	2.19785	2,375,870	11.90	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Call		1,540.33000	1.54033	1,517,220	10.04	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		6,074.43000	6.07443	6,262,580	10.04	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put		3,803.23000	3.80323	3,960,580	10.45	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		6,105.30000	6.10530	5,997,010	11.41	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		1,886.17000	1.88617	1,989,140	11.41	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		6,137.62000	6.13762	6,028,890	11.42	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		1,873.52000	1.87352	1,976,050	11.42	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		6,170.28000	6.17028	6,061,100	11.43	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		1,861.24000	1.86124	1,963,320	11.43	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Call		8,792.03000	8.79203	8,650,950	12.17	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		1,118.21000	1.11821	1,188,390	12.17	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Call		3,017.31000	3.01731	2,963,400	10.45	0.00	0	1,20
R2032	On	02/05/2024	Bond Future	10.54	Call		2,550.88000	2.55088	2,535,080	10.10	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		4,964.52000	4.96452	5,177,330	10.10	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,570.93000	2.57093	2,555,450	10.10	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		4,936.05000	4.93605	5,149,180	10.10	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,590.70000	2.59070	2,575,890	10.11	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		4,907.35000	4.90735	5,121,150	10.11	0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>35,95</b>
<b>Total For R2032</b>											<b>44,389,588.64</b>	<b>508</b>	<b>210,36</b>
R2035	On	04/05/2023	Bond Future			11.25888	86.29389	11.19344	86.67021	13.05	11,218,205.70	130	151,36
R2035	On	03/08/2023	Bond Future			11.37889	87.98506	11.30527	88.40014	13.85	0.00	0	6,76
R2035	On	02/11/2023	Bond Future			11.50100	85.24975	11.42167	85.68828	14.07	0.00	0	
R2035	On	01/02/2024	Bond Future			11.62874	86.98723	11.54135	87.46043	13.17	0.00	0	
R2035	On	02/05/2024	Bond Future			11.76100	84.21786	11.66764	84.71308	12.90	0.00	0	
<b>Total R2035 Future</b>											<b>11,218,205.70</b>	<b>130</b>	<b>158,12</b>
R2035	On	04/05/2023	Bond Future	9.85	Call		13.69000	0.01369	9,130	11.78	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		8,288.00000	8.28800	8,659,760	11.78	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Put		4,080.39000	4.08039	4,417,020	12.09	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call		10,455.19000	10.45519	10,083,600	16.08	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		11.21000	0.01121	15,940	16.08	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.80	Call		3,808.84000	3.80884	3,531,000	13.94	0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put		409.23000	0.40923	507,710	13.94	0.00	0	1,03
R2035	On	04/05/2023	Bond Future	11.87	Call		4,127.02000	4.12702	3,837,930	14.06	0.00	0	
R2035	On	04/05/2023	Bond Future	11.87	Put		347.57000	0.34757	434,800	14.06	0.00	0	73
R2035	On	04/05/2023	Bond Future	12.46	Call		6,962.69000	6.96269	6,612,780	14.99	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2035 On 04/05/2023 Bond Future	12.46	Put			79.84000	0.07984	106,250	14.99		0.00	0	38
R2035 On 04/05/2023 Bond Future	11.20	Call			1,491.48000	1.49148	1,336,600	12.97		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			1,453.65000	1.45365	1,675,090	12.97		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			1,521.86000	1.52186	1,364,750	12.99		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			1,426.41000	1.42641	1,645,620	12.99		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			1,552.56000	1.55256	1,393,230	13.00		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			1,399.54000	1.39954	1,616,530	13.00		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			299.61000	0.29961	253,410	12.15		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			3,822.50000	3.82250	4,152,620	12.15		0.00	0	
R2035 On 04/05/2023 Bond Future	11.05	Call			1,075.65000	1.07565	953,990	12.75		0.00	0	71
R2035 On 04/05/2023 Bond Future	10.42	Call			157.90000	0.15790	127,760	11.95		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			4,789.80000	4.78980	5,135,980	11.95		0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Call			251.38000	0.25138	211,690	12.09		0.00	0	71
R2035 On 04/05/2023 Bond Future	11.05	Put			1,908.84000	1.90884	2,163,500	12.75		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			1,402.10000	1.40210	1,254,010	12.93		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			1,537.47000	1.53747	1,765,700	12.93		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,473.59000	1.47359	1,695,000	14.88		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,264.15000	5.26415	5,069,170	14.90		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			1,459.08000	1.45908	1,679,180	14.90		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			5,187.20000	5.18720	4,994,850	14.87		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,488.24000	1.48824	1,710,970	14.87		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			5,225.63000	5.22563	5,031,960	14.88		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Put			6,312.74000	6.31274	6,695,790	13.23		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			2,770.10000	2.77010	2,703,930	13.66		0.00	0	48
R2035 On 02/11/2023 Bond Future	11.42	Call			3,587.78000	3.58778	3,504,640	13.98		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Put			4,467.46000	4.46746	4,839,820	13.66		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,597.05000	3.59705	3,952,440	13.98		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,617.07000	3.61707	3,533,100	13.99		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,570.87000	3.57087	3,925,430	13.99		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			1,695.06000	1.69506	1,639,580	13.23		0.00	0	48
R2035 On 02/11/2023 Bond Future	12.85	Call			8,672.41000	8.67241	8,434,590	15.74		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			1,246.27000	1.24627	1,446,980	15.74		0.00	0	48
R2035 On 02/11/2023 Bond Future	11.41	Call			3,558.61000	3.55861	3,476,290	13.97		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			3,623.39000	3.62339	3,979,600	13.97		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			2,005.22000	2.00522	1,910,130	12.50		0.00	0	48
R2035 On 01/02/2024 Bond Future	10.62	Put			7,230.62000	7.23062	7,608,730	12.50		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			3,044.21000	3.04421	2,938,400	12.83		0.00	0	48
R2035 On 01/02/2024 Bond Future	12.18	Put			2,803.09000	2.80309	3,093,670	13.89		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			6,210.45000	6.21045	6,026,800	13.90		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Put			5,379.31000	5.37931	5,746,700	12.83		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2035	On	01/02/2024	Bond Future	12.19	Put		2,785.91000	2.78591	3,075,460	13.90	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		6,244.30000	6.24430	6,059,940	13.91	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		2,768.53000	2.76853	3,057,370	13.91	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call		10,854.13000	10.85413	10,553,800	15.28	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put		1,276.44000	1.27644	1,449,310	15.28	0.00	0	40
R2035	On	01/02/2024	Bond Future	12.18	Call		6,176.34000	6.17634	5,993,720	13.89	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		3,227.49000	3.22749	3,111,330	12.47	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		5,826.79000	5.82679	6,205,850	12.47	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		3,250.54000	3.25054	3,133,490	12.47	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		5,794.27000	5.79427	6,172,440	12.47	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		3,273.68000	3.27368	3,156,090	12.48	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put		5,761.90000	5.76190	6,139,530	12.48	0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>8,36</b>
<b>Total For R2035</b>											<b>11,218,205.70</b>	<b>130</b>	<b>166,50</b>
R2037	On	04/05/2023	Bond Future			11.55813	81.46976	11.49285	81.84571	14.08	17,923,347.20	220	63,08
R2037	On	03/08/2023	Bond Future			11.68712	78.80905	11.61405	79.22191	15.75	0.00	0	74,00
R2037	On	02/11/2023	Bond Future			11.80580	80.39350	11.72743	80.82873	15.23	0.00	0	
R2037	On	01/02/2024	Bond Future			11.92914	77.77630	11.84327	78.24453	14.98	0.00	0	
R2037	On	02/05/2024	Bond Future			12.06617	79.32737	11.97473	79.81660	13.99	0.00	0	
<b>Total R2037 Future</b>											<b>17,923,347.20</b>	<b>220</b>	<b>137,15</b>
R2037	On	04/05/2023	Bond Future	11.94	Call		3,140.00000	3.14000	2,893,960	14.84	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		616.34000	0.61634	746,250	14.84	0.00	0	70
R2037	On	04/05/2023	Bond Future	13.73	Call		11,526.20000	11.52620	11,151,610	17.48	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		7.24000	0.00724	8,600	17.48	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.31	Call		1,011.22000	1.01122	898,760	13.76	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		2,078.32000	2.07832	2,341,810	13.76	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		1,035.41000	1.03541	920,890	13.78	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		2,043.61000	2.04361	2,305,040	13.78	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		2,495.90000	2.49590	2,282,530	14.56	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put		861.53000	0.86153	1,024,110	14.56	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		2,113.54000	2.11354	2,378,980	13.74	0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call		374.58000	0.37458	320,050	13.21	0.00	0	70
R2037	On	04/05/2023	Bond Future	10.95	Put		3,604.65000	3.60465	3,926,070	13.21	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		480.14000	0.48014	413,650	13.32	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put		3,222.30000	3.22230	3,531,760	13.32	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		987.48000	0.98748	876,970	13.74	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		4,654.86000	4.65486	4,486,390	16.76	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		1,806.20000	1.80620	2,050,590	16.76	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call		470.77000	0.47077	434,290	14.47	0.00	0	1,80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	03/08/2023	Bond Future	10.30	Put		8,467.21000	8.46721	8,843,590	14.47	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		4,691.46000	4.69146	4,521,680	16.78	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		1,789.09000	1.78909	2,032,170	16.78	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		1,389.73000	1.38973	1,335,850	15.03	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		4,987.76000	4.98776	5,346,740	15.03	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		4,618.17000	4.61817	4,451,200	16.74	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		1,823.28000	1.82328	2,069,170	16.74	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,176.96000	3.17696	3,113,300	14.98	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,175.48000	4.17548	4,547,050	14.98	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,204.47000	3.20447	3,140,280	15.00	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,146.22000	4.14622	4,517,260	15.00	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,232.33000	3.23233	3,167,130	15.01	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,117.37000	4.11737	4,487,400	15.01	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		5,743.20000	5.74320	5,593,570	15.68	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,142.49000	3.14249	3,461,090	15.68	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		5,677.55000	5.67755	5,529,710	15.65	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,181.19000	3.18119	3,501,580	15.65	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		5,710.34000	5.71034	5,561,470	15.67	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,161.78000	3.16178	3,481,140	15.67	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		6,123.78000	6.12378	6,522,840	13.51	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		3,193.84000	3.19384	3,102,830	13.52	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		6,090.10000	6.09010	6,488,320	13.52	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		3,147.89000	3.14789	3,058,560	13.51	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		6,157.60000	6.15760	6,557,500	13.51	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		3,170.82000	3.17082	3,080,650	13.51	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>6,20</b>
<b>Total For R2037</b>											<b>17,923,347.20</b>	<b>220</b>	<b>143,35</b>
R2040	On	04/05/2023	Bond Future			11.74805	82.47751	11.67263	82.94005	15.01	0.00	0	52,07
R2040	On	03/08/2023	Bond Future			11.87692	79.58614	11.79361	80.08766	16.84	0.00	0	98,19
R2040	On	02/11/2023	Bond Future			11.99549	81.18620	11.90669	81.71199	16.30	0.00	0	
R2040	On	01/02/2024	Bond Future			12.11859	78.33478	12.02216	78.89579	15.76	0.00	0	
R2040	On	02/05/2024	Bond Future			12.25422	79.89685	12.15202	80.48069	14.40	0.00	0	
<b>Total R2040 Future</b>											<b>0.00</b>	<b>0</b>	<b>150,27</b>
R2040	On	04/05/2023	Bond Future	10.17	Call		7.32000	0.00732	4,650	13.53	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		10,160.07000	10.16007	10,619,940	13.53	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		27.89000	0.02789	40,370	18.11	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		938.33000	0.93833	812,660	14.45	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Put		766.50000	0.76650	943,270	15.56	0.00	0	68
R2040	On	04/05/2023	Bond Future	11.03	Call		287.94000	0.28794	238,570	13.87	0.00	0	68

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 04/05/2023 Bond Future	10.92	Put			5,050.63000	5.05063	5,473,230	13.73		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			6,539.64000	6.53964	6,128,970	16.93		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			147.01000	0.14701	198,880	16.93		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			9,904.56000	9.90456	9,454,500	18.11		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			915.54000	0.91554	791,890	14.44		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			2,495.69000	2.49569	2,834,580	14.44		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			2,455.02000	2.45502	2,791,890	14.45		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			1,058.02000	1.05802	921,610	14.54		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			2,258.53000	2.25853	2,584,660	14.54		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			3,039.72000	3.03972	2,753,950	15.56		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			97.88000	0.09788	70,440	13.51		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			6,247.87000	6.24787	6,682,970	13.51		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			197.45000	0.19745	157,510	13.73		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.03	Put			4,403.94000	4.40394	4,817,110	13.87		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			892.99000	0.89299	771,450	14.42		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			2,536.69000	2.53669	2,877,690	14.42		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,088.44000	2.08844	2,393,320	17.66		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			4,586.12000	4.58612	4,392,480	17.63		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,127.97000	2.12797	2,435,850	17.63		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			4,623.83000	4.62383	4,428,600	17.65		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,108.12000	2.10812	2,414,410	17.65		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			4,661.65000	4.66165	4,465,010	17.66		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			3,052.49000	3.05249	2,972,190	15.79		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			4,911.06000	4.91106	5,356,550	15.79		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			2,998.60000	2.99860	2,919,120	15.77		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			4,980.71000	4.98071	5,427,020	15.77		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			3,025.48000	3.02548	2,945,600	15.78		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			4,945.78000	4.94578	5,391,690	15.78		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			3,622.45000	3.62245	4,043,960	16.19		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			5,481.91000	5.48191	5,341,410	16.20		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			3,599.77000	3.59977	4,020,280	16.20		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			5,414.33000	5.41433	5,276,380	16.17		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			3,644.99000	3.64499	4,068,050	16.17		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			5,448.22000	5.44822	5,308,720	16.19		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			3,177.10000	3.17710	3,089,820	13.83		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			6,390.29000	6.39029	6,886,850	13.83		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			3,201.71000	3.20171	3,113,400	13.84		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			6,353.79000	6.35379	6,849,320	13.84		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			3,152.92000	3.15292	3,066,650	13.82		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			6,427.30000	6.42730	6,924,870	13.82		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,95</b>
<b>Total For R2040</b>												<b>0.00</b>	<b>0</b>	<b>154,26</b>
R2044	On	04/05/2023	Bond Future			11.86676	78.48022	11.78626	78.97538		16.12	21,425,100.06	273	62,60
R2044	On	03/08/2023	Bond Future			11.99271	75.63574	11.90441	76.16912		18.13	0.00	0	20,00
R2044	On	02/11/2023	Bond Future			12.10851	77.15641	12.01471	77.71400		17.56	0.00	0	
R2044	On	01/02/2024	Bond Future			12.22856	74.34806	12.12723	74.94025		17.03	0.00	0	
R2044	On	02/05/2024	Bond Future			12.36015	75.83051	12.25302	76.44561		15.59	0.00	0	
<b>Total R2044 Future</b>												<b>21,425,100.06</b>	<b>273</b>	<b>82,60</b>
R2044	On	04/05/2023	Bond Future	11.41	Call			699.74000	0.69974	597,220	15.48	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call			1,548.67000	1.54867	1,363,310	16.12	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put			1,773.46000	1.77346	2,083,260	16.12	0.00	0	4,40
R2044	On	04/05/2023	Bond Future	12.00	Call			2,423.21000	2.42321	2,167,440	16.61	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put			1,120.18000	1.12018	1,359,570	16.61	0.00	0	4,40
R2044	On	04/05/2023	Bond Future	12.25	Call			3,463.36000	3.46336	3,142,320	17.12	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			3,086.96000	3.08696	3,479,600	15.48	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call			718.77000	0.71877	614,210	15.50	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put			3,040.95000	3.04095	3,431,550	15.50	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			738.04000	0.73804	631,440	15.52	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put			682.81000	0.68281	856,930	17.12	0.00	0	1,70
R2044	On	04/05/2023	Bond Future	11.43	Put			2,995.27000	2.99527	3,383,830	15.52	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Call			3,464.08000	3.46408	3,309,200	18.13	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put			2,886.95000	2.88695	3,265,450	18.13	0.00	0	4,70
R2044	On	03/08/2023	Bond Future	12.15	Call			3,982.85000	3.98285	3,804,770	18.40	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put			2,514.75000	2.51475	2,870,050	18.40	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call			4,018.39000	4.01839	3,838,790	18.42	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put			2,491.52000	2.49152	2,845,300	18.42	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call			4,054.04000	4.05404	3,872,930	18.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put			2,468.48000	2.46848	2,820,750	18.44	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Call			2,674.08000	2.67408	2,554,490	17.70	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Put			3,622.06000	3.62206	4,035,850	17.70	0.00	0	3,00
R2044	On	02/11/2023	Bond Future	11.56	Put			5,573.12000	5.57312	6,061,950	16.97	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call			2,795.15000	2.79515	2,725,960	16.98	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put			5,535.32000	5.53532	6,023,720	16.98	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call			2,744.10000	2.74410	2,675,540	16.95	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put			5,611.36000	5.61136	6,100,390	16.95	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call			2,769.45000	2.76945	2,700,690	16.97	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call			5,045.38000	5.04538	4,832,350	17.07	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put			4,155.55000	4.15555	4,534,710	17.07	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call			5,077.82000	5.07782	4,863,540	17.08	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 01/02/2024 Bond Future	12.29	Put			4,130.36000	4.13036	4,508,270	17.08		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			5,012.74000	5.01274	4,800,960	17.06		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,180.62000	4.18062	4,561,030	17.06		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			6,782.34000	6.78234	7,318,150	15.00		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			3,179.34000	3.17934	3,099,020	15.01		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			6,744.07000	6.74407	7,278,850	15.01		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			3,203.68000	3.20368	3,122,020	15.02		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			6,705.97000	6.70597	7,239,410	15.02		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			3,155.09000	3.15509	3,075,800	15.00		0.00	0	
<b>Total R2044 Option</b>										<b>0.00</b>	<b>0</b>	<b>18,47</b>
<b>Total For R2044</b>										<b>21,425,100.06</b>	<b>273</b>	<b>101,16</b>
R2048 On 04/05/2023 Bond Future			11.71983	77.79680	11.64433	78.27867		16.83		9,335,616.00	120	222,40
R2048 On 03/08/2023 Bond Future			11.83072	79.32142	11.74794	79.84110		17.90		0.00	0	20,00
R2048 On 02/11/2023 Bond Future			11.94243	76.47539	11.85440	77.01910		18.34		0.00	0	
R2048 On 01/02/2024 Bond Future			12.05821	78.03401	11.96304	78.61195		16.79		0.00	0	
R2048 On 02/05/2024 Bond Future			12.17619	75.14922	12.07561	75.74984		16.27		0.00	0	13,00
<b>Total R2048 Future</b>										<b>9,335,616.00</b>	<b>120</b>	<b>255,40</b>
R2048 On 04/05/2023 Bond Future	10.40	Call			28.54000	0.02854	19,980	15.19		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	10.40	Put			8,805.25000	8.80525	9,278,560	15.19		0.00	0	
R2048 On 04/05/2023 Bond Future	11.10	Call			425.50000	0.42550	360,850	15.67		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	11.10	Put			4,063.57000	4.06357	4,480,790	15.67		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			828.16000	0.82816	716,640	16.03		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			2,893.03000	2.89303	3,263,380	16.03		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			849.89000	0.84989	736,250	16.05		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			2,847.58000	2.84758	3,215,810	16.05		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			871.98000	0.87198	756,310	16.07		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			2,802.58000	2.80258	3,168,780	16.07		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			4,545.47000	4.54547	4,373,300	18.53		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			2,377.81000	2.37781	2,725,320	18.53		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			4,583.69000	4.58369	4,409,850	18.55		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,356.06000	2.35606	2,701,900	18.55		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			4,507.53000	4.50753	4,336,850	18.51		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			2,399.93000	2.39993	2,748,930	18.51		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			3,093.96000	3.09396	3,045,920	17.94		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,485.62000	5.48562	5,981,290	17.94		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			3,121.60000	3.12160	3,073,140	17.96		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,447.66000	5.44766	5,942,910	17.96		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			3,066.44000	3.06644	3,018,820	17.93		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,523.79000	5.52379	6,019,880	17.93		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R2048	On	01/02/2024	Bond Future	12.15	Call		5,264.14000	5.26414	5,162,760	16.99	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,136.19000	4.13619	4,612,750	16.99	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		5,297.88000	5.29788	5,195,770	17.00	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,110.44000	4.11044	4,586,270	17.00	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		5,230.47000	5.23047	5,130,110	16.98	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,162.09000	4.16209	4,639,670	16.98	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		3,259.35000	3.25935	3,199,380	15.72	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		7,064.24000	7.06424	7,604,890	15.72	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		3,284.49000	3.28449	3,223,530	15.73	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		7,023.82000	7.02382	7,563,480	15.73	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		3,234.31000	3.23431	3,175,020	15.71	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		7,104.86000	7.10486	7,646,190	15.71	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,00</b>
<b>Total For R2048</b>											<b>9,335,616.00</b>	<b>120</b>	<b>258,40</b>
R209	On	04/05/2023	Bond Future			11.29907	66.79768	11.23373	67.12761	14.77	13,359,536.00	200	19,80
R209	On	03/08/2023	Bond Future			11.40779	68.10675	11.33524	68.46747	15.70	0.00	0	1,60
R209	On	02/11/2023	Bond Future			11.51503	66.32456	11.43740	66.70460	15.91	0.00	0	50
R209	On	01/02/2024	Bond Future			11.62284	67.67635	11.53826	68.08413	14.99	0.00	0	
R209	On	02/05/2024	Bond Future			11.74215	65.87688	11.65230	66.30291	14.75	0.00	0	
<b>Total R209 Future</b>											<b>13,359,536.00</b>	<b>200</b>	<b>22,14</b>
R209	On	04/05/2023	Bond Future	10.00	Call		19.98000	0.01998	13,740	13.31	0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put		6,702.39000	6.70239	7,026,080	13.31	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call		158.23000	0.15823	132,590	13.62	0.00	0	4,50
R209	On	04/05/2023	Bond Future	10.50	Put		4,025.42000	4.02542	4,329,710	13.62	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		760.49000	0.76049	670,940	14.33	0.00	0	1,20
R209	On	04/05/2023	Bond Future	11.09	Put		1,680.17000	1.68017	1,904,480	14.49	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		968.47000	0.96847	861,050	14.51	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		1,650.92000	1.65092	1,873,430	14.51	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		990.94000	0.99094	881,630	14.52	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		1,622.03000	1.62203	1,842,650	14.52	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		1,959.65000	1.95965	2,200,030	14.33	0.00	0	8,20
R209	On	04/05/2023	Bond Future	11.50	Call		2,093.07000	2.09307	1,907,790	15.22	0.00	0	2,20
R209	On	04/05/2023	Bond Future	11.50	Put		762.77000	0.76277	907,420	15.22	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		6,076.23000	6.07623	5,769,560	17.03	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		70.79000	0.07079	94,050	17.03	0.00	0	9,70
R209	On	04/05/2023	Bond Future	11.09	Call		946.29000	0.94629	840,670	14.49	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,357.80000	4.35780	4,198,620	16.82	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,385.95000	1.38595	1,587,490	16.82	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		1,136.78000	1.13678	1,092,700	14.93	0.00	0	1,80



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	03/08/2023	Bond Future	10.70	Put		4,415.25000	4.41525	4,731,890	14.93	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,291.75000	4.29175	4,134,900	16.79	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,413.62000	1.41362	1,617,490	16.79	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,324.74000	4.32474	4,166,730	16.80	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,399.72000	1.39972	1,602,430	16.80	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		373.26000	0.37326	344,510	14.43	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		7,528.48000	7.52848	7,860,450	14.43	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,941.20000	2.94120	2,878,810	15.72	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,372.72000	3.37272	3,690,370	15.72	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,891.29000	2.89129	2,830,360	15.69	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,422.10000	3.42210	3,741,210	15.69	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,916.20000	2.91620	2,854,540	15.71	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,397.34000	3.39734	3,715,720	15.71	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,347.08000	5.34708	5,197,950	15.75	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,520.35000	2.52035	2,779,000	15.75	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,287.97000	5.28797	5,140,170	15.72	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,552.46000	2.55246	2,812,440	15.72	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,317.38000	5.31738	5,168,920	15.73	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,536.23000	2.53623	2,795,550	15.73	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,911.79000	2.91179	2,820,740	14.24	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,165.23000	5.16523	5,500,210	14.24	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		2,870.30000	2.87030	2,781,050	14.23	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,223.60000	5.22360	5,560,380	14.23	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		2,891.15000	2.89115	2,800,860	14.24	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,194.49000	5.19449	5,530,230	14.24	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>30,10</b>
<b>Total For R209</b>											<b>13,359,536.00</b>	<b>200</b>	<b>52,24</b>
R210	On	04/05/2023	Bond Future			226.03428	226.03428	225.77948	225.77948		0.00	0	38
R210	On	03/08/2023	Bond Future			230.51944	230.51944	230.34122	230.34122		0.00	0	30
R210	On	02/11/2023	Bond Future			232.05184	232.05184	231.91086	231.91086		0.00	0	
R210	On	01/02/2024	Bond Future			236.83370	236.83370	236.75922	236.75922		0.00	0	
R210	On	02/05/2024	Bond Future			238.38535	238.38535	238.34537	238.34537		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>68</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>68</b>
R213	On	04/05/2023	Bond Future			10.39812	83.43756	10.38328	83.50649	10.25	0.00	0	32,80
R213	On	03/08/2023	Bond Future			10.50441	85.07273	10.48222	85.17322	10.38	0.00	0	
R213	On	02/11/2023	Bond Future			10.61356	83.23038	10.58698	83.34767	10.44	1,165,225.32	14	3,30
R213	On	01/02/2024	Bond Future			10.72873	84.92672	10.69503	85.07139	9.72	0.00	0	
R213	On	02/05/2024	Bond Future			10.85113	83.06865	10.81282	83.22858	9.45	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
<b>Total R213 Future</b>												<b>1,165,225.32</b>	<b>14</b>	<b>36,11</b>	
R213	On	04/05/2023	Bond Future	10.73	Call			2,126.82000	2.12682	2,113,650	10.88		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			535.44000	0.53544	591,200	10.88		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			2,161.11000	2.16111	2,147,500	10.90		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			524.42000	0.52442	579,740	10.90		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			2,195.51000	2.19551	2,181,540	10.93		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			513.53000	0.51353	568,490	10.93		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			572.36000	0.57236	641,350	11.53		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			5,523.71000	5.52371	5,491,580	11.55		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			565.75000	0.56575	634,110	11.55		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			5,558.90000	5.55890	5,526,270	11.56		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			559.08000	0.55908	626,940	11.56		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			5,488.42000	5.48842	5,456,920	11.53		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			4,005.34000	4.00534	4,025,890	11.01		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,735.76000	1.73576	1,873,600	11.01		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			4,034.01000	4.03401	4,054,330	11.02		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			1,721.81000	1.72181	1,859,420	11.02		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			4,062.75000	4.06275	4,082,590	11.03		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,707.96000	1.70796	1,845,090	11.03		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,507.28000	1.50728	1,589,610	10.57		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			5,707.46000	5.70746	5,645,810	10.55		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,527.63000	1.52763	1,610,650	10.55		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			5,737.35000	5.73735	5,675,350	10.56		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,517.29000	1.51729	1,599,960	10.56		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			5,767.54000	5.76754	5,705,200	10.57		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			2,172.23000	2.17223	2,181,090	9.14		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			4,394.40000	4.39440	4,563,190	9.14		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			2,189.69000	2.18969	2,198,990	9.14		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			4,368.65000	4.36865	4,537,880	9.14		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			2,154.50000	2.15450	2,162,930	9.13		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			4,419.90000	4.41990	4,588,260	9.13		0.00	0	
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>		
<b>Total For R213</b>												<b>1,165,225.32</b>	<b>14</b>	<b>36,11</b>	
R214	On	04/05/2023	Bond Future			11.59299	63.18691	11.51245	63.60647		16.45		0.00	0	17,91
R214	On	03/08/2023	Bond Future			11.69944	64.42523	11.61165	64.87604		17.52		0.00	0	2,91
R214	On	02/11/2023	Bond Future			11.80672	62.42158	11.71369	62.89260		17.88		0.00	0	
R214	On	01/02/2024	Bond Future			11.91769	63.69377	11.81757	64.19331		16.39		0.00	0	
R214	On	02/05/2024	Bond Future			12.03092	61.66522	11.92544	62.18392		15.81		0.00	0	
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>20,91</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
R214	On	04/05/2023	Bond Future	11.36	Call		985.99000	0.98599	852,430	16.18		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		1,792.36000	1.79236	2,078,360	16.18		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,008.80000	1.00880	872,950	16.20		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		1,761.78000	1.76178	2,045,490	16.20		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,031.91000	1.03191	893,690	16.21		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		1,731.57000	1.73157	2,012,910	16.21		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		4,286.11000	4.28611	4,091,920	18.68		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,600.07000	1.60007	1,856,690	18.68		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		4,319.16000	4.31916	4,123,560	18.70		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,584.96000	1.58496	1,840,170	18.70		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		4,253.28000	4.25328	4,060,350	18.66		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		1,615.47000	1.61547	1,873,350	18.66		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,047.22000	4.04722	4,440,640	17.45		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,704.81000	2.70481	2,626,900	17.47		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,018.14000	4.01814	4,411,250	17.47		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,728.48000	2.72848	2,650,070	17.48		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		3,989.22000	3.98922	4,381,830	17.48		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,681.24000	2.68124	2,603,640	17.45		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		4,638.99000	4.63899	4,512,150	16.90		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,052.54000	3.05254	3,425,240	16.90		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		4,667.88000	4.66788	4,539,900	16.91		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,033.25000	3.03325	3,404,810	16.91		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		4,696.85000	4.69685	4,567,940	16.93		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,014.09000	3.01409	3,384,720	16.93		0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		5,157.89000	5.15789	5,588,040	15.28		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		2,847.10000	2.84710	2,760,460	15.26		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		5,219.58000	5.21958	5,651,640	15.26		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		2,868.62000	2.86862	2,781,030	15.27		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		5,188.66000	5.18866	5,619,770	15.27		0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		2,890.23000	2.89023	2,801,680	15.28		0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>20,96</b>
<b>Total for Bond</b>												<b>581,994,254.78</b>	<b>6,453</b>	<b>1,429,9</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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 04/05/2023 GOVI			873.96900	873.96900	876.18400	876.18400				0.00	0	84
GOVI On 03/08/2023 GOVI			891.09700	891.09700	893.67200	893.67200				0.00	0	
GOVI On 02/11/2023 GOVI			909.00800	909.00800	911.79600	911.79600				0.00	0	
GOVI On 01/02/2024 GOVI			927.53600	927.53600	930.65300	930.65300				0.00	0	
GOVI On 02/05/2024 GOVI			946.07800	946.07800	949.40300	949.40300				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>84</b>
GOVI On 04/05/2023 GOVI	852.86	Call			233,240.00000	23.32400	211,090,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			233,140.00000	23.31400	210,990,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			233,040.00000	23.30400	210,890,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Call			564,520.00000	56.45200	538,770,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Call			564,420.00000	56.44200	538,670,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Call			564,620.00000	56.46200	538,870,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Call			259,960.00000	25.99600	232,080,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
GOVI	On	02/11/2023	GOVI	885.81	Call		259,860.00000	25.98600	231,980,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call		259,760.00000	25.97600	231,880,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call		506,530.00000	50.65300	475,360,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call		506,730.00000	50.67300	475,560,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call		506,630.00000	50.66300	475,460,000		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		15,870.00000	1.58700	49,120,000		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		15,670.00000	1.56700	48,920,000		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		15,770.00000	1.57700	49,020,000		0.00	0	
<b>Total GOVI Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>											<b>0.00</b>	<b>0</b>	<b>84</b>
<b>Total for GOVI</b>											<b>0.00</b>	<b>0</b>	<b>84</b>
AL37	On	04/05/2023	Index Future			883.81000	883.81000	882.89200	882.89200		0.00	0	
AL37	On	03/08/2023	Index Future			901.13100	901.13100	900.51500	900.51500		0.00	0	
AL37	On	02/11/2023	Index Future			919.24400	919.24400	918.77800	918.77800		0.00	0	
AL37	On	01/02/2024	Index Future			937.98000	937.98000	937.77900	937.77900		0.00	0	
AL37	On	02/05/2024	Index Future			956.73100	956.73100	956.67200	956.67200		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	04/05/2023	Index Future			1,011.99800	1,011.99800	1,014.42600	1,014.42600		0.00	0	
AL7T	On	03/08/2023	Index Future			1,031.83100	1,031.83100	1,034.67300	1,034.67300		0.00	0	
AL7T	On	02/11/2023	Index Future			1,052.57100	1,052.57100	1,055.65700	1,055.65700		0.00	0	
AL7T	On	01/02/2024	Index Future			1,074.02500	1,074.02500	1,077.48900	1,077.48900		0.00	0	
AL7T	On	02/05/2024	Index Future			1,095.49600	1,095.49600	1,099.19700	1,099.19700		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	04/05/2023	Index Future			886.64200	886.64200	888.94000	888.94000		0.00	0	
ALBI	On	03/08/2023	Index Future			904.01900	904.01900	906.68300	906.68300		0.00	0	
ALBI	On	02/11/2023	Index Future			922.18900	922.18900	925.07100	925.07100		0.00	0	
ALBI	On	01/02/2024	Index Future			940.98500	940.98500	944.20200	944.20200		0.00	0	
ALBI	On	02/05/2024	Index Future			959.79700	959.79700	963.22500	963.22500		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>9</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>9</b>
IGOV On 04/05/2023 Index Future			328.03000	328.03000	328.33400	328.33400				0.00	0	65
IGOV On 03/08/2023 Index Future			334.53900	334.53900	334.96800	334.96800				0.00	0	
IGOV On 02/11/2023 Index Future			341.34200	341.34200	341.84000	341.84000				0.00	0	
IGOV On 01/02/2024 Index Future			348.37600	348.37600	348.98600	348.98600				0.00	0	
IGOV On 02/05/2024 Index Future			355.41600	355.41600	356.09300	356.09300				0.00	0	
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>65</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>65</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>75</b>
JIBAR F On 19/04/2023 Jibar Future			7.67500	92.32500	7.69500	92.30500				0.00	0	
JIBAR F On 17/05/2023 Jibar Future			7.70000	92.30000	7.71500	92.28500				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.77500	92.22500	7.78000	92.22000				0.00	0	
JIBAR F On 19/07/2023 Jibar Future			7.77000	92.23000	7.80500	92.19500				0.00	0	
JIBAR F On 16/08/2023 Jibar Future			7.77000	92.23000	7.78000	92.22000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			7.77500	92.22500	7.78500	92.21500				0.00	0	7
JIBAR F On 20/12/2023 Jibar Future			7.62000	92.38000	7.64000	92.36000				0.00	0	27
JIBAR F On 20/03/2024 Jibar Future			7.47500	92.52500	7.53500	92.46500				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			7.34500	92.65500	7.43500	92.56500				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			7.25000	92.75000	7.34000	92.66000				0.00	0	6
JIBAR F On 18/12/2024 Jibar Future			7.23000	92.77000	7.33000	92.67000				0.00	0	
JIBAR F On 19/03/2025 Jibar Future			7.27500	92.72500	7.48000	92.52000				0.00	0	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>41</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>41</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>41</b>
<b>Total for Derivatives :</b>										<b>581,994,254.78</b>	<b>6,453</b>	<b>1,431,91</b>
ABCPI3 On 07/12/2023 Spot Bond			4.52000	330.84307	4.52000	330.76260				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	100.36295				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	102.10517				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026 Spot Bond			9.41500	102.97776	9.41500	102.95175				0.00	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 ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2031 Spot Bond			11.64500	90.23219	11.64500	90.20414				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>	
ABF005 On 31/03/2026 Spot Bond					0.00000	99.92552				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>	
ABF006 On 01/12/2030 Spot Bond					0.00000	100.70321				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>	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.28159				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>	
ABFN09 On 26/09/2023 Spot Bond					0.00000	100.41542				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN18 On 30/05/2024 Spot Bond					0.00000	101.63439				0.00	0	2,500,000.00
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.15902				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>	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.65573				0.00	2,172,626,000	543,156,500
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>2,172,626,000</b>	<b>543,156,500</b>
<b>Total For ABFN25</b>										<b>0.00</b>	<b>2,172,626,000</b>	<b>543,156,500</b>
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.21752				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>	
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.89821				0.00	2,592,398,000	522,600,200
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>2,592,398,000</b>	<b>522,600,200</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>2,592,398,000</b>	<b>522,600,200</b>
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.43691				0.00	1,598,912,000	336,453,800
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>1,598,912,000</b>	<b>336,453,800</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>1,598,912,000</b>	<b>336,453,800</b>

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 29/08/2028 Spot Bond					0.00000	101.52976				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3  On 15/11/2023 Spot Bond					0.00000	101.34339				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	101.47694				0.00	529,883,200	132,470,800
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>529,883,200</b>	<b>132,470,800</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>529,883,200</b>	<b>132,470,800</b>
ABFN3  On 07/02/2024 Spot Bond					0.00000	101.55426				0.00	593,758,800	148,439,700
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>593,758,800</b>	<b>148,439,700</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>593,758,800</b>	<b>148,439,700</b>
ABFN3  On 07/02/2026 Spot Bond					0.00000	101.75006				0.00	557,772,400	139,443,100
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>557,772,400</b>	<b>139,443,100</b>
<b>Total For ABFN36</b>										<b>0.00</b>	<b>557,772,400</b>	<b>139,443,100</b>
ABFN3  On 07/02/2029 Spot Bond					0.00000	102.19223				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN4  On 16/09/2024 Spot Bond					0.00000	100.63701				0.00	1,918,694,800	623,744,500
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>1,918,694,800</b>	<b>623,744,500</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>1,918,694,800</b>	<b>623,744,500</b>
ABFN4  On 16/09/2026 Spot Bond					0.00000	100.34316				0.00	557,772,400	139,443,100
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>557,772,400</b>	<b>139,443,100</b>
<b>Total For ABFN41</b>										<b>0.00</b>	<b>557,772,400</b>	<b>139,443,100</b>
ABFN4  On 16/09/2029 Spot Bond					0.00000	99.95128				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	101.66543				0.00	1,669,499,600	310,061,700
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>1,669,499,600</b>	<b>310,061,700</b>
<b>Total For ABFN44</b>										<b>0.00</b>	<b>1,669,499,600</b>	<b>310,061,700</b>
ABFN4  On 14/10/2026 Spot Bond					0.00000	101.68479				0.00	2,773,540,000	387,863,700
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>2,773,540,000</b>	<b>387,863,700</b>
<b>Total For ABFN45</b>										<b>0.00</b>	<b>2,773,540,000</b>	<b>387,863,700</b>
ABFN4  On 24/06/2025 Spot Bond					0.00000	100.09233				0.00	0	
<b>Total ABFN46 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	Op Intere
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.71751				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>	
ABFN4i On 24/08/2025 Spot Bond					0.00000	100.73687				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>	
ABFN4i On 30/03/2024 Spot Bond					0.00000	99.90768				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5i On 30/03/2026 Spot Bond					0.00000	99.79757				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	100.10239				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5i On 30/03/2031 Spot Bond					0.00000	99.80106				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>	
ABFN5i On 14/02/2025 Spot Bond					0.00000	100.99101				0.00	278,886,400	69,721,600
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>278,886,400</b>	<b>69,721,600</b>
<b>Total For ABFN53</b>										<b>0.00</b>	<b>278,886,400</b>	<b>69,721,600</b>
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.10910				0.00	1,194,737,600	1,251,404,700
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>1,194,737,600</b>	<b>1,251,404,700</b>
<b>Total For ABFN54</b>										<b>0.00</b>	<b>1,194,737,600</b>	<b>1,251,404,700</b>
ABFN5i On 14/02/2029 Spot Bond					0.00000	101.02843				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>	
ABFN5i On 08/11/2027 Spot Bond					0.00000	101.10112				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	100.99446				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>	
ABFN5i On 14/11/2027 Spot Bond					0.00000	101.02279				0.00	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 ABFN58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN58</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 28/11/2025 Spot Bond					0.00000	100.65673				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 24/02/2028 Spot Bond					0.00000	100.92209				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	101.02588				0.00	0	2,000,000,00
<b>Total ABFN62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For ABFN62</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.22500				0.00	0	
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN01</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.47896				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	100.07017				0.00	0	
<b>Total ABGN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN03</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.64466				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	101.23816				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.55830				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	99.94702				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	99.94490				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
ABKI04 On 13/03/2024 Spot Bond			7.78000	7.78000	7.78000	158.93149			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	70.06845	100.00000	69.90580			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			3.51000	3.51000	3.51000	167.37136			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			4.46500	4.46500	4.46500	215.94781			0.00	0	
<b>Total ABN62 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN62</b>									<b>0.00</b>	<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			5.09000	5.09000	5.09000	239.88732			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			8.33000	8.33000	8.33000	109.61368			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			8.93000	107.29702	8.93000	107.27113			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			8.74000	111.11040	8.74000	111.08415			0.00	0	
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>									<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			7.96500	100.93337	7.96500	100.91218			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			9.32500	9.32500	9.32500	102.17398			0.00	0	112,900,00
<b>Total ABS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>112,900,00</b>
<b>Total For ABS19</b>									<b>0.00</b>	<b>0</b>	<b>112,900,00</b>
ABS7 On 11/09/2026 Spot Bond			9.08500	99.59346	9.08500	99.56942		5,025,502,208,000.00		553,164,800	194,291,200
<b>Total ABS7 SPOT</b>								<b>5,025,502,208,000.00</b>		<b>553,164,800</b>	<b>194,291,200</b>
<b>Total For ABS7</b>								<b>5,025,502,208,000.00</b>		<b>553,164,800</b>	<b>194,291,200</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.70976	100.00000	14.67738			0.00	0	
<b>Total ABS7/R186 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 ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABS12 On 07/12/2023 Spot Bond			4.17000	331.61349	4.17000	331.53597				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			11.20500	11.20500	11.20500	101.96716				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	100.21853				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	100.21430				0.00	0	
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.20741				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.64077				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	100.99174				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.36582				0.00	10,000,000,000	5,000,000,000
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For AGL01</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
AGL02 On 11/04/2024 Spot Bond					0.00000	102.98944				0.00	2,711,755,600	570,625,700
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>2,711,755,600</b>	<b>570,625,700</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>2,711,755,600</b>	<b>570,625,700</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	101.84387				0.00	4,421,210,400	534,019,500
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>4,421,210,400</b>	<b>534,019,500</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>4,421,210,400</b>	<b>534,019,500</b>
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.48746				0.00	0	
<b>Total AGLG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGLG01</b>										<b>0.00</b>	<b>0</b>	
AGRIA On 28/10/2025 Spot Bond					0.00000	104.46690				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
<b>Total AGRIA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGRIA1</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.20983				0.00	0	2,415,000.00
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,415,000.00</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	<b>2,415,000.00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	104.41679				0.00	480,000,000	150,000.00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>480,000,000</b>	<b>150,000.00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>480,000,000</b>	<b>150,000.00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	103.89999				0.00	0	600,000.00
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000.00</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>600,000.00</b>
AGT04 On 27/10/2025 Spot Bond					0.00000	106.63882				0.00	0	600,000.00
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000.00</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	<b>600,000.00</b>
AGT05 On 16/11/2027 Spot Bond					0.00000	101.85078				0.00	0	
<b>Total AGT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT05</b>										<b>0.00</b>	<b>0</b>	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.66385				0.00	242,630,800	60,657.70
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>242,630,800</b>	<b>60,657.70</b>
<b>Total For AH2A11</b>										<b>0.00</b>	<b>242,630,800</b>	<b>60,657.70</b>
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.70127				0.00	2,357,643,600	445,778.30
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>2,357,643,600</b>	<b>445,778.30</b>
<b>Total For AH2A21</b>										<b>0.00</b>	<b>2,357,643,600</b>	<b>445,778.30</b>
AH2A3 On 18/07/2026 Spot Bond			8.63000	98.93347	8.63000	98.91038				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.75765				0.00	306,774,400	76,693.60
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>306,774,400</b>	<b>76,693.60</b>
<b>Total For AH2B11</b>										<b>0.00</b>	<b>306,774,400</b>	<b>76,693.60</b>
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.94548				0.00	267,730,400	66,932.60
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>267,730,400</b>	<b>66,932.60</b>
<b>Total For AH2C11</b>										<b>0.00</b>	<b>267,730,400</b>	<b>66,932.60</b>
AHF2D On 18/07/2026 Spot Bond					0.00000	102.18010				0.00	111,554,400	27,888.60
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>111,554,400</b>	<b>27,888.60</b>
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>111,554,400</b>	<b>27,888.60</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2O On 18/04/2023 Spot Bond					0.00000	101.56515				0.00	0	
<b>Total AHF2O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O2</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.87336				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond			9.52000	101.10721	9.52000	101.08180				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	100.93763				0.00	0	
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.90175				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	100.93959				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.35796				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.26444				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	100.84015				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	100.90164				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	100.93945				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	101.20349				0.00	0	
<b>Total AHF6D1 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 AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.97061				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.03475				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	100.92054				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	100.90636				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.95833				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	100.94038				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.64343				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	101.23168				0.00	0	
<b>Total AHF7D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			7.79000	105.12206	7.79000	105.09978			137,247,336,000.00		17,618,400	2,712,404,60
<b>Total AIR02 SPOT</b>									<b>137,247,336,000.00</b>		<b>17,618,400</b>	<b>2,712,404,60</b>
<b>Total For AIR02</b>									<b>137,247,336,000.00</b>		<b>17,618,400</b>	<b>2,712,404,60</b>
AIR04 On 29/05/2024 Spot Bond			10.23500	101.98094	10.23500	101.95281			1,040,262,883,000.00		101,637,800	47,353,40
<b>Total AIR04 SPOT</b>									<b>1,040,262,883,000.00</b>		<b>101,637,800</b>	<b>47,353,40</b>
<b>Total For AIR04</b>									<b>1,040,262,883,000.00</b>		<b>101,637,800</b>	<b>47,353,40</b>
AIR05 On 29/05/2030 Spot Bond			11.83500	94.57779	11.83500	94.54775			163,829,538,000.00		13,842,800	3,460,70
<b>Total AIR05 SPOT</b>									<b>163,829,538,000.00</b>		<b>13,842,800</b>	<b>3,460,70</b>
<b>Total For AIR05</b>									<b>163,829,538,000.00</b>		<b>13,842,800</b>	<b>3,460,70</b>
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.09290				0.00	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 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	101.12736				0.00	0	
<b>Total AIRF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF03</b>										<b>0.00</b>	<b>0</b>	
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.63826				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			6.59500	198.15141	6.59500	198.09225				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	100.02502				0.00	0	
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	101.62475				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	100.17366				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	101.43464				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	100.96771				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	100.71493				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>	
ASC001 On 30/09/2028 Spot Bond					0.00000	100.20173				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>	
ASC002 On 22/09/2023 Spot Bond					0.00000	100.13370				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC00: On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				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			100.00000	100.00000	100.00000	100.00000			220,000,000,000,000.00	2,200,000,000	2,200,000,000	
<b>Total ASC004 SPOT</b>									<b>20,000,000,000,000.00</b>	<b>2,200,000,000</b>	<b>2,200,000,000</b>	
<b>Total For ASC004</b>									<b>20,000,000,000,000.00</b>	<b>2,200,000,000</b>	<b>2,200,000,000</b>	
ASC00: On 28/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			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>		
ASN02: On 07/12/2033 Spot Bond			5.44000	254.78845	5.44000	254.72017			0.00	0		
<b>Total ASN022 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN022</b>									<b>0.00</b>	<b>0</b>		
ASN03: On 07/12/2033 Spot Bond			6.05000	221.17533	6.05000	221.11249			0.00	0		
<b>Total ASN037 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN037</b>									<b>0.00</b>	<b>0</b>		
ASN15: On 31/03/2028 Spot Bond			5.33500	207.53577	5.33500	207.48078			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			5.34000	118.22165	5.34000	118.19022			0.00	0		
<b>Total ASN195 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN195</b>									<b>0.00</b>	<b>0</b>		
ASN20: On 24/08/2025 Spot Bond					0.00000	103.76479			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	100.22864			0.00	0		
<b>Total ASN264 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN264</b>									<b>0.00</b>	<b>0</b>		
ASN27: On 20/06/2023 Spot Bond					0.00000	100.19697			0.00	0		
<b>Total ASN274 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN274</b>									<b>0.00</b>	<b>0</b>		
ASN27: On 15/08/2023 Spot Bond					0.00000	101.05435			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	100.93895			0.00	0		
<b>Total ASN279 SPOT</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.89986				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	100.39244				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.02472				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.20613				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.58159				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 31/03/2029 Spot Bond			4.96500	4.96500	4.96500	115.30557				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 28/02/2033 Spot Bond			5.59500	5.59500	5.59500	105.37660				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.30081				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.33090				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33 On 09/05/2024 Spot Bond					0.00000	101.22966				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33 On 20/06/2024 Spot Bond					0.00000	99.85573				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>	
ASN33 On 31/01/2038 Spot Bond			5.55000	115.34466	5.55000	115.31334				0.00	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 ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.20821				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.67948				0.00	72,400,000	36,200,000
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>72,400,000</b>	<b>36,200,000</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>72,400,000</b>	<b>36,200,000</b>
ASN35 On 20/06/2024 Spot Bond					0.00000	100.30954				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.20288				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.20288				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.71620				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	100.35298				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	100.32720				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.68021				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 06/11/2023 Spot Bond					0.00000	101.99878				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	100.33082				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38: On 15/03/2024 Spot Bond					0.00000	100.33082				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	100.47093				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.27737				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.20070				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	100.22200				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 05/12/2023 Spot Bond					0.00000	100.54705				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 20/12/2024 Spot Bond					0.00000	102.65498				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.14097				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.14352				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	100.15652				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.69104				0.00	0	
<b>Total ASN460 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 ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 17/07/2023 Spot Bond					0.00000	101.70072				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			9.98000	9.98000	9.98000	100.96577				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/08/2024 Spot Bond			10.67000	10.67000	10.67000	101.11458				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.35260				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	101.48811				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.71097				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	100.32666				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	127.40112				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 28/02/2025 Spot Bond			10.45500	10.45500	10.45500	101.08945				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.67060				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	100.32645				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	100.32645				0.00	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 ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.16960				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			10.02500	99.26949	10.02500	99.24281				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			9.20500	99.00368	9.20500	98.97920				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.75500	97.94929	9.75500	97.92366				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.75500	97.94929	9.75500	97.92366				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			8.33000	102.37220	8.33000	102.34911				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			10.28000	102.65332	10.28000	102.62489				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/07/2024 Spot Bond			10.23000	102.64612	10.23000	102.61784				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			9.73000	102.23528	9.73000	102.20844				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			9.73000	102.23528	9.73000	102.20844				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	99.84177				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54: On 31/01/2030 Spot Bond					0.00000	101.43985				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/07/2023 Spot Bond			10.36500	101.71823	10.36500	101.69034				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.45500	101.63171	10.45500	101.60311				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.31500	101.81776	10.31500	101.78948				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.23441				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.66229				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.56658				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>	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.76121				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 31/01/2024 Spot Bond			9.80500	100.96575	9.80500	100.93906				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 11/04/2023 Spot Bond					0.00000	101.88601				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 17/04/2023 Spot Bond					0.00000	101.79749				0.00	0	
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 24/04/2023 Spot Bond					0.00000	101.50834				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.62330				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.81790				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.51375				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.62967				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/03/2023 Spot Bond					0.00000	99.91320				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 06/05/2024 Spot Bond					0.00000	95.05242				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.15476				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.90501				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 11/05/2023 Spot Bond					0.00000	94.77081				0.00	0	
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.14948				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.84290				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.84770				0.00	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 ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.21994				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.23360				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.61814				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.48567				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.41729				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.93946				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 31/03/2032 Spot Bond					0.00000	99.91568				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	100.98082				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	100.78637				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	99.97418				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.67076				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	100.23339				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.84454				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	97.29532				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	99.91600				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	101.42928				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.57381				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.42928				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.60218				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	100.21222				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	100.21328				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	100.54487				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.24979				0.00	0	
<b>Total ASN707 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.46755				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.02926				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	99.91486				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	100.41006				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	99.95415				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.39633				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.58856				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.53886				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.79039				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/03/2026 Spot Bond					0.00000	99.91532				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.20691				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.20903				0.00	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 ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 25/11/2024 Spot Bond					0.00000	96.95936				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.48539				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.18299				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.17583				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 21/12/2026 Spot Bond			9.45884	9.45884	9.45884	105.97996				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.41020				0.00	0	
<b>Total ASN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN791</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 31/01/2024 Spot Bond			10.24500	10.24500	10.24500	101.51520				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.61452				0.00	2,760,255,600	556,404,200
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>2,760,255,600</b>	<b>556,404,200</b>
<b>Total For ASN803</b>										<b>0.00</b>	<b>2,760,255,600</b>	<b>556,404,200</b>
ASN80: On 31/01/2027 Spot Bond					0.00000	101.47782				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	101.47935				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	100.14196				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN81: On 06/04/2025 Spot Bond					0.00000	99.75199				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	99.84995				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	101.85421				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	102.32691				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	100.11309				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	101.93092				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	102.22064				0.00	0	
<b>Total ASN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN825</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	102.21638				0.00	0	
<b>Total ASN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN826</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	102.02752				0.00	0	
<b>Total ASN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN831</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.82426				0.00	0	
<b>Total ASN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN832</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.82426				0.00	0	
<b>Total ASN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN833</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.61467				0.00	0	
<b>Total ASN834 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 ASN834</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.26136				0.00	0	
<b>Total ASN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN837</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.60816				0.00	0	
<b>Total ASN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN838</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.59945				0.00	0	
<b>Total ASN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN839</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 21/04/2027 Spot Bond					0.00000	101.59945				0.00	0	
<b>Total ASN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN840</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 22/04/2027 Spot Bond					0.00000	101.66522				0.00	0	
<b>Total ASN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN841</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 25/04/2042 Spot Bond					0.00000	111.42697				0.00	0	
<b>Total ASN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN842</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/04/2023 Spot Bond			6.83500	6.83500	6.83500	101.24021				0.00	0	
<b>Total ASN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN845</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/04/2023 Spot Bond			6.88500	6.88500	6.88500	101.24864				0.00	0	
<b>Total ASN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN846</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/04/2023 Spot Bond			7.03500	7.03500	7.03500	101.27393				0.00	0	
<b>Total ASN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN847</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.61203				0.00	0	
<b>Total ASN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN848</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.60430				0.00	0	
<b>Total ASN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN849</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.20701				0.00	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 ASN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN851</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.21140				0.00	0	
<b>Total ASN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN852</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 31/08/2026 Spot Bond					0.00000	100.79045				0.00	0	
<b>Total ASN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN856</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 19/01/2027 Spot Bond					0.00000	101.85958				0.00	0	
<b>Total ASN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN857</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN860</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 29/10/2025 Spot Bond					0.00000	101.48814				0.00	0	
<b>Total ASN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN861</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 25/04/2042 Spot Bond					0.00000	113.36269				0.00	0	
<b>Total ASN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN862</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 31/07/2026 Spot Bond					0.00000	106.85904				0.00	0	
<b>Total ASN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN863</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.48518				0.00	0	
<b>Total ASN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN864</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.48518				0.00	0	
<b>Total ASN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN865</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.43166				0.00	0	
<b>Total ASN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN866</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.35541				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 14/06/2027 Spot Bond					0.00000	100.35541				0.00	0	
<b>Total ASN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN868</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 30/09/2027 Spot Bond					0.00000	99.91728				0.00	0	
<b>Total ASN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN869</b>										<b>0.00</b>	<b>0</b>	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.14760				0.00	0	
<b>Total ASN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN872</b>										<b>0.00</b>	<b>0</b>	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.23460				0.00	0	
<b>Total ASN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN878</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.23248				0.00	0	
<b>Total ASN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN880</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 02/05/2023 Spot Bond					0.00000	101.43288				0.00	0	
<b>Total ASN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN881</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.50426				0.00	0	
<b>Total ASN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN885</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.80940				0.00	0	
<b>Total ASN886 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN886</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 29/06/2028 Spot Bond					0.00000	99.97288				0.00	0	
<b>Total ASN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN887</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.35362				0.00	0	
<b>Total ASN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN888</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 31/01/2024 Spot Bond			10.90500	102.34821	10.90500	102.31819				0.00	0	
<b>Total ASN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN889</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 20/06/2027 Spot Bond					0.00000	92.16777				0.00	0	
<b>Total ASN902 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For ASN902</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.40269				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	100.20479				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	100.80549				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	100.82052				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	100.80549				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	100.79046				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	100.79798				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	100.80925				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	100.79798				0.00	0	
<b>Total ASN920 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN920</b>										<b>0.00</b>	<b>0</b>	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.80925				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	94.41325				0.00	0	
<b>Total ASN930 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN930</b>										<b>0.00</b>	<b>0</b>	
ASN93: On 20/12/2027 Spot Bond					0.00000	91.95531				0.00	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 ASN932 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN932</b>										<b>0.00</b>	<b>0</b>	
ASN93 On 20/12/2025 Spot Bond					0.00000	100.22383				0.00	0	
<b>Total ASN934 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN934</b>										<b>0.00</b>	<b>0</b>	
ASN93 On 20/12/2027 Spot Bond					0.00000	103.58252				0.00	0	
<b>Total ASN936 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN936</b>										<b>0.00</b>	<b>0</b>	
ASN93 On 20/12/2027 Spot Bond					0.00000	100.23998				0.00	0	
<b>Total ASN937 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN937</b>										<b>0.00</b>	<b>0</b>	
ASN93 On 31/01/2030 Spot Bond					0.00000	101.53403				0.00	0	
<b>Total ASN938 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN938</b>										<b>0.00</b>	<b>0</b>	
ASN94 On 20/12/2027 Spot Bond					0.00000	100.22619				0.00	0	
<b>Total ASN940 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN940</b>										<b>0.00</b>	<b>0</b>	
ASN94 On 20/12/2027 Spot Bond					0.00000	100.21833				0.00	0	
<b>Total ASN941 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN941</b>										<b>0.00</b>	<b>0</b>	
ASN94 On 20/12/2025 Spot Bond					0.00000	100.21112				0.00	0	
<b>Total ASN943 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN943</b>										<b>0.00</b>	<b>0</b>	
ASN94 On 20/12/2027 Spot Bond					0.00000	100.25057				0.00	0	
<b>Total ASN944 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN944</b>										<b>0.00</b>	<b>0</b>	
ASN94 On 20/06/2027 Spot Bond					0.00000	100.20541				0.00	0	
<b>Total ASN948 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN948</b>										<b>0.00</b>	<b>0</b>	
ASN95 On 20/06/2027 Spot Bond					0.00000	100.20701				0.00	0	
<b>Total ASN950 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN950</b>										<b>0.00</b>	<b>0</b>	
ASN95 On 31/08/2027 Spot Bond					0.00000	100.79046				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>	

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 31/07/2027 Spot Bond					0.00000	101.62210				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	100.23680				0.00	0	
<b>Total ASN953 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN953</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 20/12/2025 Spot Bond					0.00000	100.21282				0.00	0	
<b>Total ASN954 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN954</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 20/12/2024 Spot Bond					0.00000	100.20070				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	99.92135				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	105.36188				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	100.24739				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	100.20492				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	87.20174				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	101.67530				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	100.21769				0.00	0	
<b>Total ASN979 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN979</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 02/04/2029 Spot Bond					0.00000	97.24751				0.00	0	
<b>Total ASN980 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 ASN980</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 14/02/2026 Spot Bond					0.00000	80.51028				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	101.10391				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	100.88179				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	100.98607				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>	
ASN98: On 22/05/2023 Spot Bond					0.00000	100.78811				0.00	0	
<b>Total ASN985 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN985</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 22/05/2023 Spot Bond					0.00000	100.76579				0.00	0	
<b>Total ASN986 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN986</b>										<b>0.00</b>	<b>0</b>	
ASN99: On 01/08/2023 Spot Bond					0.00000	100.54634				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	100.20349				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	100.52734				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	100.37398				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	100.35785				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	100.24441				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total 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			6.91500	102.41797	6.91500	102.39884				7,740,980,154,000.00	1,119,447,600	238,403,30
<b>Total BAW33 SPOT</b>										<b>7,740,980,154,000.00</b>	<b>1,119,447,600</b>	<b>238,403,30</b>
<b>Total For BAW33</b>										<b>7,740,980,154,000.00</b>	<b>1,119,447,600</b>	<b>238,403,30</b>
BAW34 On 09/10/2023 Spot Bond					0.00000	102.50940				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.61944				0.00	200,000,000	1,000,000,00
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>1,000,000,00</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>200,000,000</b>	<b>1,000,000,00</b>
BAW37 On 12/07/2025 Spot Bond					0.00000	101.79472				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	102.18732				0.00	0	
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.97275				0.00	0	500,000,00
<b>Total BAWGL1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For BAWGL1</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
BAWGL On 22/08/2027 Spot Bond					0.00000	101.19868				0.00	0	
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			11.65500	11.65500	11.65500	101.20329				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.39674				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	99.90482				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	99.91040				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA8( On 30/06/2023 Spot Bond					0.00000	99.64867				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	100.00615				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	99.90054				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>	
BAYA8( On 31/03/2024 Spot Bond					0.00000	99.99470				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>	
BAYA8( On 31/03/2024 Spot Bond					0.00000	101.70708				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>	
BAYA8( On 30/06/2024 Spot Bond					0.00000	98.56813				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA9( On 30/06/2024 Spot Bond					0.00000	100.00679				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA9( On 30/06/2023 Spot Bond					0.00000	99.90768				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA9( On 30/09/2024 Spot Bond					0.00000	99.90512				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA9( On 30/09/2024 Spot Bond					0.00000	99.90714				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYA9( On 30/06/2025 Spot Bond					0.00000	100.70010				0.00	0	
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA94</b>										<b>0.00</b>	<b>0</b>	
BAYA9( On 30/06/2025 Spot Bond					0.00000	99.90809				0.00	0	
<b>Total BAYA95 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 BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA95 On 30/09/2025 Spot Bond					0.00000	99.15925				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>	
BAYA96 On 30/06/2023 Spot Bond					0.00000	99.90171				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>	
BAYA97 On 30/09/2023 Spot Bond					0.00000	99.90078				0.00	0	
<b>Total BAYA98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA98</b>										<b>0.00</b>	<b>0</b>	
BAYA98 On 30/09/2027 Spot Bond					0.00000	99.90388				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	99.89057				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	100.00801				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	99.88891				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>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.89093				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	99.89196				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	99.89057				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	99.89093				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	99.88686				0.00	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 BAYB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB25</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			8.76000	8.76000	8.76000	101.01205				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	101.40384				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	100.35267				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.09325				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.55484				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.05469				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	78.47880				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	100.20079				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	99.85902				0.00	0	
<b>Total BDX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX45</b>										<b>0.00</b>	<b>0</b>	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.53056				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	99.85740				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
BDX48 On 31/07/2023 Spot Bond					0.00000	99.93547				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	104.18750				0.00	4,256,774,400	4,026,693,60
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>4,256,774,400</b>	<b>4,026,693,60</b>
<b>Total For BGL17</b>										<b>0.00</b>	<b>4,256,774,400</b>	<b>4,026,693,60</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	102.48263				0.00	44,622,000	11,155,50
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>44,622,000</b>	<b>11,155,50</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>44,622,000</b>	<b>11,155,50</b>
BID10 On 15/11/2023 Spot Bond					0.00000	101.46576				0.00	278,886,400	69,721,60
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>278,886,400</b>	<b>69,721,60</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>278,886,400</b>	<b>69,721,60</b>
BID11 On 15/11/2023 Spot Bond			8.42500	104.24086	8.42500	104.21710				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	100.73227				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	101.66233				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	100.08994				0.00	0	
<b>Total BID16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID16</b>										<b>0.00</b>	<b>0</b>	
BID17 On 24/06/2027 Spot Bond					0.00000	100.09195				0.00	0	
<b>Total BID17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID17</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.57001				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	102.05046				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	98.35700				0.00	0	
<b>Total BNPP05 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 BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	74.37300				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	55.08300				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	50.22600				0.00	0	
<b>Total BNPP13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP13</b>										<b>0.00</b>	<b>0</b>	
BNPS0 On 01/03/2028 Spot Bond					0.00000	100.65980				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	100.66707				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	100.32690				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>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.99398				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	100.84047				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	101.93347				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	101.89396				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	101.31597				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	100.95627				0.00	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 BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BPPF32 On 10/05/2023 Spot Bond					0.00000	101.05115				0.00	0	
<b>Total BPPF34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF34</b>										<b>0.00</b>	<b>0</b>	
BPPF34 On 03/07/2023 Spot Bond					0.00000	99.86830				0.00	0	
<b>Total BPPF35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF35</b>										<b>0.00</b>	<b>0</b>	
BPPF35 On 11/01/2024 Spot Bond					0.00000	102.95975				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	100.58991				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>	
BWZJ23 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	99.97513				0.00	223,109,200	55,777,300
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>223,109,200</b>	<b>55,777,300</b>
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>223,109,200</b>	<b>55,777,300</b>
BWZJ24 On 11/02/2025 Spot Bond					0.00000	101.45410				0.00	557,772,400	139,443,100
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>557,772,400</b>	<b>139,443,100</b>
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>557,772,400</b>	<b>139,443,100</b>
BYA100 On 30/09/2026 Spot Bond					0.00000	99.90591				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	99.90794				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	101.80803				0.00	0	17,800,000
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>17,800,000</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	<b>17,800,000</b>
CBL30 On 02/11/2024 Spot Bond					0.00000	101.28210				0.00	0	290,000,000
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,000</b>
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	<b>290,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
CBL31 On 21/11/2025 Spot Bond					0.00000	100.83537				0.00	400,000,000	200,000,000
<b>Total CBL31 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For CBL31</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
CCT01 On 23/06/2023 Spot Bond			8.25500	104.25718	8.25500	104.23406				4,193,540,000.00	508,000	127,000
<b>Total CCT01 SPOT</b>										<b>4,193,540,000.00</b>	<b>508,000</b>	<b>127,000</b>
<b>Total For CCT01</b>										<b>4,193,540,000.00</b>	<b>508,000</b>	<b>127,000</b>
CCT02 On 12/06/2024 Spot Bond			8.45500	106.93753	8.45500	106.91320				1,015,935,890,000.00	120,158,000	28,679,600
<b>Total CCT02 SPOT</b>										<b>1,015,935,890,000.00</b>	<b>120,158,000</b>	<b>28,679,600</b>
<b>Total For CCT02</b>										<b>1,015,935,890,000.00</b>	<b>120,158,000</b>	<b>28,679,600</b>
CCT03 On 15/03/2025 Spot Bond			9.10500	104.03345	9.10500	104.00829				40,307,000,982,000.00	4,426,908,400	1,083,746,000
<b>Total CCT03 SPOT</b>										<b>10,307,000,982,000.00</b>	<b>4,426,908,400</b>	<b>1,083,746,000</b>
<b>Total For CCT03</b>										<b>10,307,000,982,000.00</b>	<b>4,426,908,400</b>	<b>1,083,746,000</b>
CCT04 On 17/07/2027 Spot Bond			10.14500	10.14500	10.14500	101.96121				7,983,527,604,500.00	786,942,100	50,326,700
<b>Total CCT04 SPOT</b>										<b>7,983,527,604,500.00</b>	<b>786,942,100</b>	<b>50,326,700</b>
<b>Total For CCT04</b>										<b>7,983,527,604,500.00</b>	<b>786,942,100</b>	<b>50,326,700</b>
CGR42 On 03/08/2023 Spot Bond					0.00000	101.73286				0.00	0	0
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR47 On 28/02/2025 Spot Bond					0.00000	100.90527				0.00	0	0
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR50 On 23/10/2023 Spot Bond					0.00000	102.02195				0.00	0	0
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR51 On 23/10/2024 Spot Bond					0.00000	102.10861				0.00	1,320,000,000	660,000,000
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>1,320,000,000</b>	<b>660,000,000</b>
<b>Total For CGR51</b>										<b>0.00</b>	<b>1,320,000,000</b>	<b>660,000,000</b>
CGR52 On 30/06/2025 Spot Bond					0.00000	99.93786				0.00	0	0
<b>Total CGR52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR53 On 28/02/2026 Spot Bond					0.00000	100.86355				0.00	0	0
<b>Total CGR53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CGR54 On 28/02/2028 Spot Bond					0.00000	100.90518				0.00	0	0
<b>Total CGR54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CGR54</b>										<b>0.00</b>	<b>0</b>	
CLN34: On 20/12/2023 Spot Bond					0.00000	100.17389				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN36: On 20/03/2024 Spot Bond			9.44000	101.26427	9.44000	101.23888				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 20/03/2024 Spot Bond			8.70700	104.22634	8.70700	109.45400				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN36: On 06/08/2023 Spot Bond					0.00000	101.56531				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	102.18910				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			10.74500	100.07550	10.74500	100.04703				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN38: On 20/09/2024 Spot Bond			6.50000	107.95946	6.50000	108.84500				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN38: On 20/09/2024 Spot Bond					0.00000	105.14300				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			6.21000	159.59919	6.21000	159.55302				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			8.32000	153.82070	8.32000	153.76753				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN49: On 04/09/2024 Spot Bond			9.08500	101.96638	9.08500	101.94176				0.00	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 CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.66956				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	102.07837				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 11/10/2024 Spot Bond					0.00000	103.00500				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.34273				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/04/2023 Spot Bond				100.00000	0.00000	101.48023				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2024 Spot Bond					0.00000	99.91283				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>	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.68840				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.60149				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.41543				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	100.21481				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>	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.21689				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN534 On 18/07/2025 Spot Bond					0.00000	101.81423				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			9.98500	102.70734	9.98500	102.67970				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	101.59720				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	101.09487				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	102.00316				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	159.74100				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>	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.74363				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>	
CLN546 On 21/08/2026 Spot Bond			9.45500	102.58911	9.45500	102.56294				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>	
CLN547 On 29/03/2025 Spot Bond			9.50500	101.00752	9.50500	100.98161				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>	
CLN548 On 12/11/2025 Spot Bond			9.59500	105.10582	9.59500	105.07860				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond			9.64500	9.64500	9.64500	328.35131				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>	
CLN553 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN553 On 15/11/2023 Spot Bond					0.00000	101.09974				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.10686				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.83610				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond					0.00000	102.14610				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	139.26300				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.13645				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 12/11/2025 Spot Bond			9.95500	104.14339	9.95500	104.25731				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN562 On 12/11/2025 Spot Bond			9.45500	105.42720	9.45500	105.40030				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	101.42087				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	100.93635				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	103.07372				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.57021				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.09570				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 12/11/2025 Spot Bond			9.68500	104.42404	9.68500	104.39676				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	101.14177				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	101.09919				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	100.33604				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	100.22952				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.76702				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	99.84531				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	101.19075				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	100.34066				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	101.78135				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2024 Spot Bond					0.00000	100.90647				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.29686				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 10/06/2026 Spot Bond					0.00000	103.63165				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.20622				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.96614				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.93620				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 05/12/2026 Spot Bond			4.63000	158.17059	4.63000	126.73065				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	101.09269				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	100.11172				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	100.82748				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			8.92500	8.92500	8.92500	103.47082				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	99.85091				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.43966				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	100.20622				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	100.20622				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.16200				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond			8.51000	8.51000	8.51000	101.50937				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	101.22784				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.49251				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 14/04/2026 Spot Bond					0.00000	104.41781				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.83155				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.87140				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 30/04/2023 Spot Bond			9.08500	103.83298	9.08500	103.80734				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61( On 23/10/2024 Spot Bond					0.00000	101.59366				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611On 14/04/2026 Spot Bond					0.00000	103.62283				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.53432				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.84140				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.22600				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.48296				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.73613				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.41507				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2024 Spot Bond					0.00000	101.78600				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 20/12/2024 Spot Bond					0.00000	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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN626 On 19/08/2025 Spot Bond					0.00000	101.01290				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond					0.00000	100.03776				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 31/07/2034 Spot Bond			12.82500	61.47561	12.82500	80.32872				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 20/11/2024 Spot Bond					0.00000	101.13081				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond			10.15500	99.61558	10.15500	99.58832				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.00998				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 21/11/2024 Spot Bond					0.00000	101.07348				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/10/2034 Spot Bond					0.00000	102.33188				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 09/11/2024 Spot Bond					0.00000	101.21656				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.13196				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>	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.87321				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>	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.00707				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 19/08/2025 Spot Bond					0.00000	102.27409				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	101.06536				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	101.69426				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	100.87604				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	100.20381				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	101.61102				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	100.20402				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 19/08/2025 Spot Bond					0.00000	101.11207				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 31/05/2026 Spot Bond					0.00000	100.70767				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.00707				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>	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.00707				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>	
CLN65: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	99.80000				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	100.23269				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	102.64503				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	100.60701				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	100.01300				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	128.92700				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2023 Spot Bond					0.00000	153.07700				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	98.92023				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	101.13525				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 02/05/2023 Spot Bond					0.00000	102.29357				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN66: On 18/09/2024 Spot Bond					0.00000	101.17389				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>	
CLN67: On 19/08/2025 Spot Bond					0.00000	101.07507				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>	
CLN67: On 31/01/2025 Spot Bond			5.23447	162.36526	5.23447	131.91520				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>	
CLN67: On 31/01/2025 Spot Bond			5.23447	162.36526	5.23447	131.91605				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>	
CLN67: On 19/08/2025 Spot Bond					0.00000	101.08964				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>	
CLN67: On 19/08/2025 Spot Bond					0.00000	101.12846				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>	
CLN67: On 21/12/2026 Spot Bond					0.00000	100.15156				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>	
CLN68: On 19/08/2025 Spot Bond					0.00000	102.73530				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 07/12/2023 Spot Bond					0.00000	100.50894				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.14757				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.15015				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 12/02/2025 Spot Bond					0.00000	101.27641				0.00	0	
<b>Total CLN685 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 CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.16754				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.16733				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/12/2026 Spot Bond					0.00000	102.35067				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.04524				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.15417				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.21759				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 28/02/2025 Spot Bond					0.00000	85.59050				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.10404				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.31676				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>	
CLN699 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.17059				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.38560				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>	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.14300				0.00	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 CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.14787				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.96341				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.15158				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.54487				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>	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.78466				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>	
CLN711 On 11/03/2024 Spot Bond					0.00000	100.31084				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>	
CLN712 On 12/02/2024 Spot Bond					0.00000	101.01954				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>	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.15222				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.15222				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.15222				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	81.59597				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN719 On 11/09/2026 Spot Bond					0.00000	100.35405				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.60548				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.92396				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.63290				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.62537				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.14441				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>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.14441				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>	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.14441				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>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.14601				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	100.14601				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	100.14601				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	84.09143				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.11513				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>	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.74453				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>	
CLN73 On 21/12/2027 Spot Bond					0.00000	100.15393				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>	
CLN73 On 11/09/2026 Spot Bond					0.00000	100.35809				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>	
CLN73 On 31/01/2024 Spot Bond					0.00000	94.98170				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>	
CLN73 On 20/06/2023 Spot Bond					0.00000	100.33267				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 20/12/2023 Spot Bond					0.00000	100.57478				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 20/06/2026 Spot Bond					0.00000	118.46800				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/01/2024 Spot Bond					0.00000	93.74580				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 19/08/2025 Spot Bond					0.00000	100.99734				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/03/2032 Spot Bond					0.00000	99.91249				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/01/2030 Spot Bond					0.00000	102.41565				0.00	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 CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.17000				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.82450				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.81505				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 21/12/2023 Spot Bond					0.00000	100.15411				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.59932				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>	
CLN748 On 31/07/2024 Spot Bond					0.00000	98.41855				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>	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.37421				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>	
CLN750 On 01/10/2026 Spot Bond					0.00000	99.85817				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 31/07/2024 Spot Bond					0.00000	99.26461				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					0.00000	101.13042				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN755 On 31/01/2030 Spot Bond					0.00000	99.80653				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	10,000,000.00
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	10,000,000.00
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.13298				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.12640				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>	
CLN761 On 22/04/2026 Spot Bond					0.00000	101.06380				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>	
CLN762 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>	
CLN763 On 12/02/2025 Spot Bond					0.00000	101.16002				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>	
CLN764 On 21/07/2027 Spot Bond					0.00000	101.51884				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>	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.46351				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					0.00000	101.13042				0.00	0	
<b>Total CLN766 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 CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN766 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>	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.03534				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	99.59006				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 31/07/2024 Spot Bond					0.00000	107.21582				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.51582				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	87.44212				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.76835				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.63970				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 15/09/2028 Spot Bond			5.54000	5.54000	5.54000	106.40769				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.75282				0.00	1,660,000,000	830,000,000
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>1,660,000,000</b>	<b>830,000,000</b>
<b>Total For CLN776</b>										<b>0.00</b>	<b>1,660,000,000</b>	<b>830,000,000</b>
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.85805				0.00	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 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	101.45503				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	101.46263				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	101.06619				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	101.50060				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	101.51731				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	99.91728				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 21/12/2027 Spot Bond					0.00000	100.14116				0.00	0	
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN786 On 30/09/2026 Spot Bond					0.00000	99.91728				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	111.21103				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	111.04370				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	101.60707				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN79 On 31/01/2025 Spot Bond					0.00000	100.64900				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>	
CLN79 On 31/01/2025 Spot Bond					0.00000	101.60707				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>	
CLN79 On 31/01/2025 Spot Bond					0.00000	102.44105				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>	
CLN79 On 31/01/2025 Spot Bond					0.00000	101.60707				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>	
CLN79 On 31/03/2026 Spot Bond					0.00000	99.91735				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>	
CLN79 On 31/01/2025 Spot Bond					0.00000	101.60707				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>	
CLN79 On 31/01/2024 Spot Bond					0.00000	101.60721				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>	
CLN79 On 31/01/2026 Spot Bond					0.00000	101.61436				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>	
CLN80 On 31/01/2026 Spot Bond					0.00000	101.61436				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>	
CLN80 On 28/02/2026 Spot Bond					0.00000	100.79414				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>	
CLN80 On 31/01/2025 Spot Bond					0.00000	86.83036				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>	
CLN80 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.46718				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.88066				0.00	0	
<b>Total CLN805 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN805</b>										<b>0.00</b>	<b>0</b>	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.62206				0.00	1,324,708,000	331,177,000
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>1,324,708,000</b>	<b>331,177,000</b>
<b>Total For CLN806</b>										<b>0.00</b>	<b>1,324,708,000</b>	<b>331,177,000</b>
CLN806 On 28/02/2027 Spot Bond					0.00000	100.79804				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.51579				0.00	0	
<b>Total CLN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN808</b>										<b>0.00</b>	<b>0</b>	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.14516				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN809 On 18/04/2028 Spot Bond			8.76000	101.03585	8.76000	101.01205				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.14585				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>	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.77893				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 31/01/2025 Spot Bond					0.00000	101.60707				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN815 On 31/07/2025 Spot Bond					0.00000	101.60727				0.00	1,720,000,000	860,000,000
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>1,720,000,000</b>	<b>860,000,000</b>
<b>Total For CLN816</b>										<b>0.00</b>	<b>1,720,000,000</b>	<b>860,000,000</b>
CLN816 On 31/01/2027 Spot Bond					0.00000	101.62206				0.00	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 CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	
CLN817 On 31/01/2030 Spot Bond					0.00000	101.45504				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.60707				0.00	0	
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN819 On 31/07/2025 Spot Bond					0.00000	101.60727				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	99.91736				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	101.60727				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	101.60727				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	101.60693				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	101.60727				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	87.77125				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN829 On 31/01/2025 Spot Bond					0.00000	101.60707				0.00	0	
<b>Total CLN829 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN829</b>										<b>0.00</b>	<b>0</b>	
CLN830 On 31/07/2026 Spot Bond					0.00000	106.64304				0.00	0	
<b>Total CLN830 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN830</b>										<b>0.00</b>	<b>0</b>	
CLN831 On 31/05/2025 Spot Bond					0.00000	100.66013				0.00	0	
<b>Total CLN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN831</b>										<b>0.00</b>	<b>0</b>	
CLN832 On 31/07/2027 Spot Bond					0.00000	101.60693				0.00	0	
<b>Total CLN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN832</b>										<b>0.00</b>	<b>0</b>	
CLN833 On 31/01/2030 Spot Bond			9.13500	9.13500	9.13500	104.11061				0.00	0	
<b>Total CLN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN833</b>										<b>0.00</b>	<b>0</b>	
CLN834 On 31/08/2025 Spot Bond					0.00000	100.79032				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>	
CLN835 On 31/08/2026 Spot Bond					0.00000	100.79045				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>	
CLN836 On 31/08/2027 Spot Bond					0.00000	100.79046				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>	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.79036				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>	
CLN838 On 31/03/2027 Spot Bond					0.00000	99.91735				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>	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.20552				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>	
CLN840 On 02/05/2023 Spot Bond					0.00000	102.23262				0.00	0	
<b>Total CLN840 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 CLN840</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 20/07/2026 Spot Bond					0.00000	100.84700				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>	
CLN84 On 20/07/2026 Spot Bond					0.00000	100.30200				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>	
CLN84 On 20/07/2026 Spot Bond					0.00000	100.00400				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>	
CLN84 On 07/09/2026 Spot Bond					0.00000	100.52572				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>	
CLN84 On 02/05/2023 Spot Bond					0.00000	99.92795				0.00	0	
<b>Total CLN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN845</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 02/05/2023 Spot Bond					0.00000	99.92728				0.00	0	
<b>Total CLN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN846</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 31/03/2025 Spot Bond					0.00000	99.91736				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>	
CLN84 On 31/03/2027 Spot Bond					0.00000	99.91735				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>	
CLN84 On 31/03/2029 Spot Bond					0.00000	99.91698				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>	
CLN85 On 31/07/2025 Spot Bond					0.00000	101.70599				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>	
CLN85 On 27/09/2028 Spot Bond					0.00000	100.02985				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>	
CLN85 On 20/07/2027 Spot Bond					0.00000	100.20701				0.00	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 CLN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN852</b>										<b>0.00</b>	<b>0</b>	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.21593				0.00	0	
<b>Total CLN853 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN853</b>										<b>0.00</b>	<b>0</b>	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.22930				0.00	0	
<b>Total CLN854 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN854</b>										<b>0.00</b>	<b>0</b>	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.23354				0.00	0	
<b>Total CLN855 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN855</b>										<b>0.00</b>	<b>0</b>	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.04271				0.00	0	
<b>Total CLN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN856</b>										<b>0.00</b>	<b>0</b>	
CLN856 On 06/08/2023 Spot Bond					0.00000	102.34751				0.00	0	
<b>Total CLN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN857</b>										<b>0.00</b>	<b>0</b>	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	83.62609				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>	
CLN858 On 31/07/2025 Spot Bond					0.00000	101.60727				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>	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.21763				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>	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.20488				0.00	0	
<b>Total CLN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN862</b>										<b>0.00</b>	<b>0</b>	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.48669				0.00	0	
<b>Total CLN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN863</b>										<b>0.00</b>	<b>0</b>	
CLN863 On 31/07/2025 Spot Bond					0.00000	117.06418				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	100.06400				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	101.75700				0.00	0	
<b>Total CLN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN866</b>										<b>0.00</b>	<b>0</b>	
CLN867 On 31/01/2025 Spot Bond					0.00000	101.76643				0.00	0	
<b>Total CLN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN867</b>										<b>0.00</b>	<b>0</b>	
CLN868 On 31/07/2023 Spot Bond					0.00000	86.83155				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	101.42481				0.00	0	
<b>Total CLN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN869</b>										<b>0.00</b>	<b>0</b>	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.43986				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>	
CLN871 On 31/07/2027 Spot Bond					0.00000	101.43227				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>	
CLN872 On 30/09/2029 Spot Bond					0.00000	83.21613				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>	
CLN873 On 31/08/2025 Spot Bond					0.00000	100.79032				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>	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.21019				0.00	0	
<b>Total CLN874 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN874</b>										<b>0.00</b>	<b>0</b>	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.99062				0.00	0	
<b>Total CLN875 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN875</b>										<b>0.00</b>	<b>0</b>	
CLN876 On 29/10/2025 Spot Bond					0.00000	101.99062				0.00	0	
<b>Total CLN876 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 CLN876</b>										<b>0.00</b>	<b>0</b>	
CLN87: On 24/04/2023 Spot Bond					0.00000	101.43950				0.00	0	
<b>Total CLN877 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN877</b>										<b>0.00</b>	<b>0</b>	
CLN87: On 31/01/2030 Spot Bond					0.00000	101.42162				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	99.85091				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	99.85172				0.00	0	
<b>Total CLN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN880</b>										<b>0.00</b>	<b>0</b>	
CLN88: On 31/07/2024 Spot Bond					0.00000	84.58548				0.00	0	
<b>Total CLN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN881</b>										<b>0.00</b>	<b>0</b>	
CLN88: On 31/01/2030 Spot Bond					0.00000	101.41706				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>	
CLN88: On 31/07/2024 Spot Bond					0.00000	83.35833				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>	
CLN88: On 31/07/2024 Spot Bond					0.00000	82.15740				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>	
CLN88: On 31/07/2024 Spot Bond					0.00000	82.15740				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>	
CLN88: On 31/07/2024 Spot Bond					0.00000	81.97949				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>	
CLN88: On 31/07/2024 Spot Bond					0.00000	82.12771				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>	
CLN88: On 15/09/2027 Spot Bond			5.64000	5.64000	5.64000	125.07022				0.00	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 CLN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN888</b>										<b>0.00</b>	<b>0</b>	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN889</b>										<b>0.00</b>	<b>0</b>	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.22831				0.00	0	
<b>Total CLN890 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN890</b>										<b>0.00</b>	<b>0</b>	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN891 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN891</b>										<b>0.00</b>	<b>0</b>	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.21727				0.00	0	
<b>Total CLN892 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN892</b>										<b>0.00</b>	<b>0</b>	
CLN892 On 31/07/2025 Spot Bond					0.00000	101.60727				0.00	0	
<b>Total CLN893 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN893</b>										<b>0.00</b>	<b>0</b>	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.21154				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	100.79032				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	99.91728				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	99.85814				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	100.00000				0.00	0	
<b>Total CLN898 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN898</b>										<b>0.00</b>	<b>0</b>	
CLN898 On 30/09/2024 Spot Bond					0.00000	64.88417				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN90( On 30/09/2024 Spot Bond					0.00000	64.39422				0.00	0	
<b>Total CLN900 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN900</b>										<b>0.00</b>	<b>0</b>	
CLN90( On 20/12/2027 Spot Bond			11.20500	11.20500	11.20500	106.43531				0.00	0	
<b>Total CLN901 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN901</b>										<b>0.00</b>	<b>0</b>	
CLN90( On 20/12/2027 Spot Bond					0.00000	102.24500				0.00	0	
<b>Total CLN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN902</b>										<b>0.00</b>	<b>0</b>	
CLN90( On 20/12/2027 Spot Bond			10.54000	10.54000	10.54000	102.67358				0.00	0	
<b>Total CLN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN903</b>										<b>0.00</b>	<b>0</b>	
CLN90( On 15/09/2029 Spot Bond					0.00000	100.38228				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>	
CLN90( On 20/12/2029 Spot Bond					0.00000	100.24199				0.00	0	
<b>Total CLN905 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN905</b>										<b>0.00</b>	<b>0</b>	
CLN90( On 20/12/2027 Spot Bond					0.00000	100.22683				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>	
CLN90( On 20/12/2027 Spot Bond					0.00000	100.28288				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>	
CLN90( On 20/12/2027 Spot Bond					0.00000	105.01600				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>	
CLN90( On 20/12/2027 Spot Bond					0.00000	106.17700				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>	
CLN91( On 20/06/2024 Spot Bond					0.00000	100.22846				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>	
CLN911 On 06/08/2023 Spot Bond					0.00000	101.93678				0.00	0	
<b>Total CLN911 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN911</b>										<b>0.00</b>	<b>0</b>	
CLN911: On 31/01/2026 Spot Bond					0.00000	101.60677				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	100.22619				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	100.24951				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	100.26301				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	100.00000				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>	
CLN916: On 28/02/2027 Spot Bond					0.00000	100.62872				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>	
CLN917: On 20/12/2027 Spot Bond					0.00000	100.20620				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>	
CLN918: On 28/07/2027 Spot Bond					0.00000	100.59760				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>	
CLN919: On 29/02/2028 Spot Bond					0.00000	100.59760				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>	
CLN920: On 28/02/2026 Spot Bond					0.00000	100.40725				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>	
CLN921: On 28/02/2026 Spot Bond					0.00000	100.40725				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>	
CLN922: On 20/06/2030 Spot Bond					0.00000	100.34955				0.00	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 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	100.32894				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	100.24097				0.00	0	
<b>Total CLN925 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN925</b>										<b>0.00</b>	<b>0</b>	
CLN926 On 20/06/2028 Spot Bond					0.00000	100.24308				0.00	2,500,000,000	1,250,000,000
<b>Total CLN926 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>1,250,000,000</b>
<b>Total For CLN926</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>1,250,000,000</b>
CLN927 On 20/06/2028 Spot Bond					0.00000	100.24203				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	100.19339				0.00	0	
<b>Total CLN928 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN928</b>										<b>0.00</b>	<b>0</b>	
CLN929 On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,000
<b>Total CLN929 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For CLN929</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
CLN930 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>	
CLN931 On 20/06/2028 Spot Bond			12.30000	12.30000	12.30000	103.46796				0.00	0	275,000,000
<b>Total CLN931 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>275,000,000</b>
<b>Total For CLN931</b>										<b>0.00</b>	<b>0</b>	<b>275,000,000</b>
CLN932 On 20/06/2028 Spot Bond			12.20000	12.20000	12.20000	103.23971				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>	
CLN933 On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,000
<b>Total CLN933 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For CLN933</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
CLN934 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000,000
<b>Total CLN934 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For CLN934</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total CLN935 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For CLN935</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
CLN936 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000,00
<b>Total CLN936 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For CLN936</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
COJ05 On 05/06/2023 Spot Bond			10.05500	104.15147	10.05500	104.12331				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			10.74500	104.91240	10.74500	104.88223			65,605,596,070,000.00		6,105,686,000	1,448,647,00
<b>Total COJ08 SPOT</b>									<b>5,605,596,070,000.00</b>		<b>6,105,686,000</b>	<b>1,448,647,00</b>
<b>Total For COJ08</b>									<b>5,605,596,070,000.00</b>		<b>6,105,686,000</b>	<b>1,448,647,00</b>
COJG0 On 09/06/2024 Spot Bond			11.14500	101.98850	11.14500	101.95810			11,143,354,998,000.00		999,852,400	249,117,90
<b>Total COJG01 SPOT</b>									<b>11,143,354,998,000.00</b>		<b>999,852,400</b>	<b>249,117,90</b>
<b>Total For COJG01</b>									<b>11,143,354,998,000.00</b>		<b>999,852,400</b>	<b>249,117,90</b>
COT01 On 03/04/2023 Spot Bond			9.52000	99.86976	9.52000	99.84375			9,910,141,024,000.00		1,040,981,200	260,245,30
<b>Total COT01 SPOT</b>									<b>9,910,141,024,000.00</b>		<b>1,040,981,200</b>	<b>260,245,30</b>
<b>Total For COT01</b>									<b>9,910,141,024,000.00</b>		<b>1,040,981,200</b>	<b>260,245,30</b>
COT02 On 03/04/2028 Spot Bond			12.51500	91.43109	12.51500	91.40061			0.00		0	
<b>Total COT02 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For COT02</b>									<b>0.00</b>		<b>0</b>	
COT03 On 05/06/2028 Spot Bond			11.10500	96.57618	11.10500	96.54751			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	101.97529			0.00		833,868,800	608,467,20
<b>Total DSY02 SPOT</b>									<b>0.00</b>		<b>833,868,800</b>	<b>608,467,20</b>
<b>Total For DSY02</b>									<b>0.00</b>		<b>833,868,800</b>	<b>608,467,20</b>
DSY03 On 21/11/2024 Spot Bond			9.85500	9.85500	9.85500	104.54387			0.00		0	
<b>Total DSY03 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For DSY03</b>									<b>0.00</b>		<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.69429			0.00		0	
<b>Total DSY04 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For DSY04</b>									<b>0.00</b>		<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.31573			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	101.66358			0.00		0	
<b>Total DSY06 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 DSY06</b>										<b>0.00</b>	<b>0</b>	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.88266				0.00	0	
<b>Total DSY07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY07</b>										<b>0.00</b>	<b>0</b>	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.06665				0.00	0	480,000,00
<b>Total DTF001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>480,000,00</b>
<b>Total For DTF001</b>										<b>0.00</b>	<b>0</b>	<b>480,000,00</b>
DTF002 On 28/06/2025 Spot Bond					0.00000	100.30517				0.00	0	
<b>Total DTF002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF002</b>										<b>0.00</b>	<b>0</b>	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.31645				0.00	0	
<b>Total DTF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF003</b>										<b>0.00</b>	<b>0</b>	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.32233				0.00	0	
<b>Total DTF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF004</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			8.85500	101.72783	8.85500	101.70349			5,146,455,160,000.00		581,192,000	192,098,00
<b>Total DV24 SPOT</b>									<b>5,146,455,160,000.00</b>		<b>581,192,000</b>	<b>192,098,00</b>
<b>Total For DV24</b>									<b>5,146,455,160,000.00</b>		<b>581,192,000</b>	<b>192,098,00</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	101.02466	9.69000	100.99826			0.00		0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.02466	9.69000	100.99826			0.00		0	
<b>Total DV24/R2023 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For DV24/R2023</b>									<b>0.00</b>		<b>0</b>	
DV27 On 02/02/2027 Spot Bond			10.05500	99.40474	10.05500	99.37780			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			10.98500	97.29928	10.98500	97.27054			22,442,473,638,000.00		2,043,010,800	510,752,70
<b>Total DV29 SPOT</b>									<b>22,442,473,638,000.00</b>		<b>2,043,010,800</b>	<b>510,752,70</b>
<b>Total For DV29</b>									<b>22,442,473,638,000.00</b>		<b>2,043,010,800</b>	<b>510,752,70</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	101.06719	10.10000	101.03969			0.00		0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.06719	10.10000	101.03969			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	102.15876			0.00		0	
<b>Total DVF24 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 DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.04151				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	99.64838				0.00	0	1,970,000,00
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,970,000,00</b>
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	<b>1,970,000,00</b>
DVF27 On 02/04/2029 Spot Bond					0.00000	98.86423				0.00	418,328,800	104,582,20
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>418,328,800</b>	<b>104,582,20</b>
<b>Total For DVF27</b>										<b>0.00</b>	<b>418,328,800</b>	<b>104,582,20</b>
DVF28 On 02/02/2028 Spot Bond					0.00000	101.58025				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	101.70427				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	100.81771				0.00	1,976,209,200	492,228,80
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>1,976,209,200</b>	<b>492,228,80</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>1,976,209,200</b>	<b>492,228,80</b>
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.96155				0.00	1,439,021,200	302,808,50
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>1,439,021,200</b>	<b>302,808,50</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>1,439,021,200</b>	<b>302,808,50</b>
DVFB2 On 31/01/2025 Spot Bond					0.00000	101.24598				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	101.38513				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.43124				0.00	0	
<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	103.42753				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	103.06306				0.00	0	10,088,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,088,000,00</b>
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	<b>10,088,000,00</b>
DVFC2 On 15/12/2028 Spot Bond					0.00000	103.87479				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			5.70000	117.33733	5.70000	117.30530				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			5.54000	102.92520	5.54000	102.89729				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	150.04898	2.25000	150.02165				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			4.65000	159.69624	4.65000	159.65673				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			4.69000	143.91098	4.69000	143.87523				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			4.69500	138.19948	4.69500	138.16512				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			5.52000	121.22186	5.52000	121.18915				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			5.41000	106.71120	5.41000	106.68264				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	150.04898	2.25000	150.02165				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	182.96515				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN002 On 07/06/2024 Spot Bond					0.00000	179.99304				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	168.57786				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	140.19295				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	139.25121				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	135.46832				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	125.95415				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	121.15780				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	123.06909				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	101.95287				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>	
ELN018 On 12/05/2023 Spot Bond					0.00000	113.34496				0.00	0	
<b>Total ELN018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN018</b>										<b>0.00</b>	<b>0</b>	
ELN019 On 02/04/2027 Spot Bond					0.00000	106.09924				0.00	0	
<b>Total ELN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN019</b>										<b>0.00</b>	<b>0</b>	
ELN020 On 20/09/2027 Spot Bond					0.00000	110.57148				0.00	0	
<b>Total ELN020 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 ELN020</b>									<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			10.16500	103.88877	10.16500	103.86031			0.00	0	
<b>Total EMM03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EMM03</b>									<b>0.00</b>	<b>0</b>	
EMM04 On 16/05/2028 Spot Bond			12.48500	12.48500	12.48500	96.32971			0.00	0	
<b>Total EMM04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EMM04</b>									<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			12.53500	12.53500	12.53500	100.33889			0.00	0	666,666,60
<b>Total EMM05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>									<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			10.25500	10.25500	10.25500	102.59333		1,634,474,716,000.00	159,383,200	10,848,20	
<b>Total EMM06 SPOT</b>								<b>1,634,474,716,000.00</b>	<b>159,383,200</b>	<b>10,848,20</b>	
<b>Total For EMM06</b>								<b>1,634,474,716,000.00</b>	<b>159,383,200</b>	<b>10,848,20</b>	
EMM07 On 10/07/2027 Spot Bond			10.25500	10.25500	10.25500	102.69054		0.00	0	0	
<b>Total EMM07 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM07</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			12.30500	12.30500	12.30500	98.85813		0.00	0	0	
<b>Total EMM07P SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM07P</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			11.45000	11.45000	11.45000	100.71158		0.00	0	0	
<b>Total EMM08P SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM08P</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM09 On 18/06/2032 Spot Bond			14.80500	14.80500	14.80500	93.97601		0.00	0	0	
<b>Total EMM09P SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM09P</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.67348		0.00	0	0	
<b>Total EPF015 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EPF015</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.51174		0.00	0	0	
<b>Total EPF017 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EPF017</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.61299		0.00	0	0	
<b>Total EPF018 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EPF018</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.67345		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 EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 28/05/2024 Spot Bond					0.00000	101.46075				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>	
EPF022 On 07/09/2026 Spot Bond					0.00000	100.53135				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>	
EPF023 On 14/03/2025 Spot Bond					0.00000	100.78506				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>	
EPF024 On 12/09/2025 Spot Bond					0.00000	100.37411				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>	
EPF025 On 10/11/2025 Spot Bond					0.00000	101.15322				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	101.10347				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>	
EPFC52 On 14/03/2024 Spot Bond					0.00000	100.32055				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	101.20925				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>	
EQT003 On 16/04/2025 Spot Bond					0.00000	102.46484				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.98163				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>	
EQT005 On 30/10/2023 Spot Bond					0.00000	101.44943				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT007 On 22/06/2024 Spot Bond					0.00000	100.14392				0.00	613,549,600	153,387,40
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>613,549,600</b>	<b>153,387,40</b>
<b>Total For EQT007</b>										<b>0.00</b>	<b>613,549,600</b>	<b>153,387,40</b>
EQT008 On 08/10/2024 Spot Bond					0.00000	101.90745				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	101.39430				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	101.00600				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	101.05034				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	101.58934				0.00	0	1,000,000,00
<b>Total EQT013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For EQT013</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
ERS3B8 On 17/05/2025 Spot Bond					0.00000	100.99663				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	101.02843				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	101.01243				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	101.04424				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	101.01272				0.00	0	
<b>Total ERS28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS28</b>										<b>0.00</b>	<b>0</b>	
ERSA29 On 17/05/2025 Spot Bond					0.00000	101.01406				0.00	192,448,000	48,112,00
<b>Total ERS29 SPOT</b>										<b>0.00</b>	<b>192,448,000</b>	<b>48,112,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For ERSA29</b>										<b>0.00</b>	<b>192,448,000</b>	<b>48,112,000</b>
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.00734				0.00	3,749,892,000	937,473,000
<b>Total ERSA30 SPOT</b>										<b>0.00</b>	<b>3,749,892,000</b>	<b>937,473,000</b>
<b>Total For ERSA30</b>										<b>0.00</b>	<b>3,749,892,000</b>	<b>937,473,000</b>
ERSA3 On 17/02/2028 Spot Bond					0.00000	101.02821				0.00	0	0
<b>Total ERSA31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSB1 On 17/02/2028 Spot Bond					0.00000	101.04928				0.00	0	0
<b>Total ERSB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ERSC1 On 17/02/2028 Spot Bond					0.00000	101.06507				0.00	0	0
<b>Total ERSC10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSC10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 02/04/2026 Spot Bond			9.05500	96.80088	9.05500	96.77734			58,783,774,190,000.00	6,491,858,000	5,171,198,900	
<b>Total ES26 SPOT</b>									<b>58,783,774,190,000.00</b>	<b>6,491,858,000</b>	<b>5,171,198,900</b>	
<b>Total For ES26</b>									<b>58,783,774,190,000.00</b>	<b>6,491,858,000</b>	<b>5,171,198,900</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	99.91542	7.85000	99.89429			0.00	0	0	
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			12.00000	73.85755	11.93500	74.14471			259,220,224,800,000.00	21,601,685,400	6,303,757,700	
<b>Total ES33 SPOT</b>									<b>259,220,224,800,000.00</b>	<b>21,601,685,400</b>	<b>6,303,757,700</b>	
<b>Total For ES33</b>									<b>259,220,224,800,000.00</b>	<b>21,601,685,400</b>	<b>6,303,757,700</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.28050	7.50000	100.26043			0.00	0	0	
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			12.39500	75.34917	12.31500	75.77017			151,121,662,065,000.00	12,192,147,000	6,984,039,100	
<b>Total ES42 SPOT</b>									<b>151,121,662,065,000.00</b>	<b>12,192,147,000</b>	<b>6,984,039,100</b>	
<b>Total For ES42</b>									<b>151,121,662,065,000.00</b>	<b>12,192,147,000</b>	<b>6,984,039,100</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.60828	8.50000	103.58458			0.00	0	0	
<b>Total ES42/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES42/R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ETK001 On 03/06/2032 Spot Bond			11.29500	11.29500	11.29500	102.08462			0.00	0	0	
<b>Total ETK001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ETK001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ETK002 On 03/06/2037 Spot Bond			14.18500	14.18500	14.18500	95.96224			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 ETK002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ETK002</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.23339				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	101.04869				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	101.44943				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	102.38423				0.00	0	700,000,00
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.88254				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	101.40828				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	101.05385				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.85733				0.00	260,324,400	65,081,10
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>260,324,400</b>	<b>65,081,10</b>
<b>Total For FIFG03</b>										<b>0.00</b>	<b>260,324,400</b>	<b>65,081,10</b>
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.89415				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	100.90337				0.00	390,487,200	97,621,80
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>390,487,200</b>	<b>97,621,80</b>
<b>Total For FIFG05</b>										<b>0.00</b>	<b>390,487,200</b>	<b>97,621,80</b>
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRB24 On 08/11/2023 Spot Bond					0.00000	103.10865				0.00	0	1,730,000,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,730,000,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>1,730,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	103.34038				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	101.75788				0.00	1,780,196,800	374,600,90
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>1,780,196,800</b>	<b>374,600,90</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>1,780,196,800</b>	<b>374,600,90</b>
FRB27 On 03/06/2026 Spot Bond			8.83500	106.90969	8.83500	106.88430				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	104.54280				0.00	4,400,000,000	8,170,000,00
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>4,400,000,000</b>	<b>8,170,000,00</b>
<b>Total For FRB28</b>										<b>0.00</b>	<b>4,400,000,000</b>	<b>8,170,000,00</b>
FRB29 On 19/04/2026 Spot Bond					0.00000	103.38296				0.00	5,050,920,400	672,907,60
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>5,050,920,400</b>	<b>672,907,60</b>
<b>Total For FRB29</b>										<b>0.00</b>	<b>5,050,920,400</b>	<b>672,907,60</b>
FRB30 On 19/04/2026 Spot Bond			8.75500	102.01843	8.75500	101.99441				0.00	0	
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.49141				0.00	22,658,400,000	8,433,425,50
<b>Total FRB31 SPOT</b>										<b>0.00</b>	<b>22,658,400,000</b>	<b>8,433,425,50</b>
<b>Total For FRB31</b>										<b>0.00</b>	<b>22,658,400,000</b>	<b>8,433,425,50</b>
FRB32 On 28/09/2027 Spot Bond					0.00000	101.01826				0.00	0	
<b>Total FRB32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB32</b>										<b>0.00</b>	<b>0</b>	
FRB33 On 29/09/2029 Spot Bond					0.00000	99.99958				0.00	0	
<b>Total FRB33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB33</b>										<b>0.00</b>	<b>0</b>	
FRB34 On 02/06/2028 Spot Bond					0.00000	102.14152				0.00	5,000,000,000	12,500,000,00
<b>Total FRB34 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>12,500,000,00</b>
<b>Total For FRB34</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>12,500,000,00</b>
FRB35 On 06/02/2028 Spot Bond					0.00000	101.35778				0.00	0	
<b>Total FRB35 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 FRB35</b>										<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			4.14000	331.67966	4.14000	331.60239				0.00	0	
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			3.53500	3.53500	3.53500	167.29673				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			4.49500	215.70162	4.49500	215.64934				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			4.91000	4.91000	4.91000	115.65746				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			5.40500	5.40500	5.40500	233.52317				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			5.52500	98.35014	5.52500	98.32358				0.00	0	
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.50000	99.61715	5.50000	99.59022				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			8.72000	8.72000	8.72000	87.46387				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			8.70000	8.70000	8.70000	86.62628				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC169 On 31/01/2025 Spot Bond			4.81000	4.81000	4.81000	163.54689				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC187 On 06/08/2023 Spot Bond					0.00000	100.80503				0.00	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 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	103.04897				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	101.79641				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	100.47374				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	101.32842				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	101.08555				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 14/05/2024 Spot Bond					0.00000	101.09692				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	100.44588				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30( On 25/04/2023 Spot Bond					0.00000	101.87272				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30( On 11/11/2024 Spot Bond					0.00000	102.39278				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	100.80570				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30( On 06/11/2023 Spot Bond					0.00000	101.71573				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	101.47322				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	100.19967				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	100.21732				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>	
FRC311 On 20/06/2024 Spot Bond					0.00000	100.23059				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>	
FRC312 On 13/10/2026 Spot Bond					0.00000	100.35897				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>	
FRC313 On 15/09/2033 Spot Bond					0.00000	100.34889				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>	
FRC314 On 31/07/2034 Spot Bond					0.00000	101.48329				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>	
FRC315 On 20/12/2024 Spot Bond					0.00000	100.21561				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>	
FRC316 On 20/12/2026 Spot Bond					0.00000	97.23853				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>	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.31192				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>	
FRC321 On 20/06/2026 Spot Bond					0.00000	100.21858				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>	
FRC322 On 02/04/2024 Spot Bond					0.00000	102.03840				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 Interest
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 06/11/2023 Spot Bond					0.00000	101.23617				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.98023				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC33: On 25/04/2023 Spot Bond					0.00000	101.97557				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.67313				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.07772				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.25765				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.15077				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/12/2025 Spot Bond					0.00000	99.47485				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 27/03/2024 Spot Bond					0.00000	100.22988				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.71107				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>	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.56411				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.49292				0.00	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 FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.75304				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.62675				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.64931				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.60082				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.58125				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.59274				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.58910				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.50468				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/03/2024 Spot Bond					0.00000	99.92721				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>	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.36597				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36: On 28/02/2024 Spot Bond					0.00000	101.14557				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.43971				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 20/06/2026 Spot Bond					0.00000	94.38060				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/05/2024 Spot Bond					0.00000	100.78764				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	93.25298				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	93.39645				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.71736				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.71231				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	94.71630				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.69529				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.69785				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.55439				0.00	0	
<b>Total FRC377 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 FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.20420				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.04542				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 20/12/2026 Spot Bond					0.00000	95.24583				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.99298				0.00	0	
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.99298				0.00	0	
<b>Total FRC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.96846				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.96846				0.00	0	
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 07/12/2023 Spot Bond					0.00000	100.73532				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 30/04/2027 Spot Bond					0.00000	101.60815				0.00	0	
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 25/04/2023 Spot Bond					0.00000	101.75782				0.00	0	
<b>Total FRC390 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC390</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 25/04/2023 Spot Bond					0.00000	101.85313				0.00	0	
<b>Total FRC392 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC392</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 11/11/2024 Spot Bond					0.00000	101.20821				0.00	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 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	100.02734				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	101.60811				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	101.63607				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			14.02500	14.02500	14.02500	99.88486				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	101.71971				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	101.82389				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	101.95765				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC400 On 19/01/2027 Spot Bond			10.54500	10.54500	10.54500	101.80249				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	96.07648				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	101.26919				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			12.72500	12.72500	12.72500	105.17091				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40: On 19/01/2027 Spot Bond			10.54000	10.54000	10.54000	103.77320				0.00	0	
<b>Total FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 06/07/2027 Spot Bond					0.00000	102.40974				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 13/10/2026 Spot Bond					0.00000	102.07709				0.00	0	
<b>Total FRC407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC407</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 23/09/2025 Spot Bond					0.00000	100.05782				0.00	0	
<b>Total FRC408 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC408</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 23/09/2025 Spot Bond			10.91500	10.91500	10.91500	100.64757				0.00	0	
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2027 Spot Bond					0.00000	101.60815				0.00	0	
<b>Total FRC410 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC410</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.85787				0.00	0	
<b>Total FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.76976				0.00	0	
<b>Total FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.82824				0.00	0	
<b>Total FRC414 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC414</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2025 Spot Bond					0.00000	100.82843				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	97.94523				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	100.85491				0.00	0	
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.75800				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	100.02985				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	100.03033				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	100.03033				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	100.80590				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	101.60805				0.00	0	
<b>Total FRC425 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC425</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 30/09/2027 Spot Bond					0.00000	99.91737				0.00	0	
<b>Total FRC426 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC426</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 30/09/2026 Spot Bond					0.00000	99.91332				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	100.22697				0.00	0	
<b>Total FRC428 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC428</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 31/10/2027 Spot Bond					0.00000	101.60821				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	101.70831				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	100.79054				0.00	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 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	101.60808				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	100.79054				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	100.82812				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	100.90532				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	100.22506				0.00	0	
<b>Total FRC436 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC436</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/01/2030 Spot Bond			9.43000	9.43000	9.43000	104.35013				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	100.38246				0.00	0	
<b>Total FRC438 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC438</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.38463				0.00	0	
<b>Total FRC439 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC439</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.79806				0.00	0	
<b>Total FRC441 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC441</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.79806				0.00	0	
<b>Total FRC442 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC442</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 20/12/2027 Spot Bond					0.00000	100.23256				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC44: On 23/09/2026 Spot Bond					0.00000	100.04312				0.00	0	
<b>Total FRC444 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC444</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 28/10/2023 Spot Bond					0.00000	101.50480				0.00	0	
<b>Total FRC445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC445</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.79054				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>	
FRC44: On 15/03/2028 Spot Bond					0.00000	100.37753				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>	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.79054				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>	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.79806				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>	
FRC45: On 20/12/2030 Spot Bond					0.00000	100.23461				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>	
FRC45: On 28/06/2026 Spot Bond					0.00000	99.99969				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	101.32527				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	101.31168				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	100.20808				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	100.60289				0.00	0	
<b>Total FRC455 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 FRC455</b>										<b>0.00</b>	<b>0</b>	
FRC45 On 18/04/2028 Spot Bond					0.00000	100.56911				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	100.48250				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	100.22292				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	100.44720				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	100.38921				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	100.38571				0.00	0	
<b>Total FRC462 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC462</b>										<b>0.00</b>	<b>0</b>	
FRC46 On 20/04/2032 Spot Bond					0.00000	100.25621				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	100.14474				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>	
FRI33 On 28/02/2033 Spot Bond			5.09000	110.12451	5.09000	110.09623				0.00	0	
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			5.29000	118.91916	5.29000	118.88772				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.79094				0.00	4,989,974,800	3,639,903,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>4,989,974,800</b>	<b>3,639,903,800</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>4,989,974,800</b>	<b>3,639,903,800</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.48454				0.00	683,270,800	170,817,700
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>683,270,800</b>	<b>170,817,700</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>683,270,800</b>	<b>170,817,700</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.17595				0.00	7,261,537,600	1,270,153,300
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>7,261,537,600</b>	<b>1,270,153,300</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>7,261,537,600</b>	<b>1,270,153,300</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.16519				0.00	6,384,713,200	1,420,121,200
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>6,384,713,200</b>	<b>1,420,121,200</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>6,384,713,200</b>	<b>1,420,121,200</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.27391				0.00	557,772,400	139,443,100
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>557,772,400</b>	<b>139,443,100</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>557,772,400</b>	<b>139,443,100</b>
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.81870				0.00	0	0
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.72017				0.00	3,000,000,000	4,357,500,000
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>4,357,500,000</b>
<b>Total For FRJ28</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>4,357,500,000</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.62887				0.00	0	0
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.56313				0.00	0	0
<b>Total FRJ29S SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ29S</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ30 On 23/03/2030 Spot Bond					0.00000	100.11708				0.00	33,000,000,000	33,000,000,000
<b>Total FRJ30 SPOT</b>										<b>0.00</b>	<b>33,000,000,000</b>	<b>33,000,000,000</b>
<b>Total For FRJ30</b>										<b>0.00</b>	<b>33,000,000,000</b>	<b>33,000,000,000</b>
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.04850				0.00	0	0
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.11847				0.00	0	0
<b>Total FRJ33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10( On 15/01/2024 Spot Bond			4.83800	4.83800	4.83800	107.30333				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10( On 31/01/2038 Spot Bond			5.26000	5.26000	5.26000	119.30855				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10( On 23/01/2024 Spot Bond					0.00000	101.31003				0.00	18,685,600	4,671,40
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>18,685,600</b>	<b>4,671,40</b>
<b>Total For FRS103</b>										<b>0.00</b>	<b>18,685,600</b>	<b>4,671,40</b>
FRS10( On 31/01/2038 Spot Bond			5.40000	117.39104	5.40000	117.35964				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10( On 07/12/2033 Spot Bond			5.42000	233.28753	5.42000	233.22520				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11( On 31/01/2038 Spot Bond			5.72000	113.07651	5.72000	113.04529				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11( On 07/12/2033 Spot Bond			5.42000	5.42000	5.42000	233.22520				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11( On 31/01/2025 Spot Bond			4.71000	163.87788	4.71000	163.83707				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11( On 31/01/2038 Spot Bond			3.70500	115.75661	3.70500	115.73095				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS11( On 31/01/2038 Spot Bond			5.34000	118.22165	5.34000	118.19022				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS12( On 07/12/2033 Spot Bond			5.54000	230.92017	5.54000	230.85771				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS12( On 07/12/2033 Spot Bond			5.59000	229.94228	5.59000	229.87976				0.00	0	
<b>Total FRS121 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 FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 31/01/2025 Spot Bond			3.89000	166.27936	3.89000	166.24165				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			5.62000	229.35791	5.62000	229.29540				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			5.54000	115.47975	5.54000	115.44843				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			4.82500	212.45047	4.82500	212.39708				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			6.29000	105.85082	6.29000	105.81997				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			5.03500	210.41080	5.03500	210.35673				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			5.09500	209.83216	5.09500	209.77791				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			6.13000	219.69201	6.13000	219.62913				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			6.24000	106.46206	6.24000	106.43119				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			5.54000	5.54000	5.54000	115.44843				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			5.33000	118.36076	5.33000	118.32933				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			4.90500	211.67080	4.90500	211.61714				0.00	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 FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.90000	223.98919	5.90000	223.92645				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			5.03500	210.41080	5.03500	210.35673				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			5.03500	210.41080	5.03500	210.35673				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			4.43600	216.28888	4.43600	216.23679				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			4.66000	164.02303	4.66000	163.98241				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/03/2028 Spot Bond			5.38500	207.06098	5.38500	207.00584				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			5.42500	206.68204	5.42500	206.62677				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			4.63000	164.11019	4.63000	164.06969				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/03/2028 Spot Bond			4.90000	211.71944	4.90000	211.66580				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			5.43500	5.43500	5.43500	206.53214				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>	
FRS153 On 16/10/2024 Spot Bond					0.00000	101.84195				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.25818				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.02522				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS184 On 16/11/2023 Spot Bond					0.00000	175.81050				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS186 On 23/01/2024 Spot Bond					0.00000	147.35419				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS187 On 23/01/2024 Spot Bond					0.00000	204.09363				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 19/06/2026 Spot Bond					0.00000	225.32446				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.19391				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.29565				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.11275				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.73892				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>	
FRS206 On 14/10/2025 Spot Bond					0.00000	101.79517				0.00	0	
<b>Total FRS206 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 FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS20: On 18/11/2024 Spot Bond					0.00000	100.89678				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS21: On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS21: On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS21: On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS22: On 20/12/2024 Spot Bond					0.00000	100.69331				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	100.15077				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	101.11475				0.00	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 FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 13/10/2023 Spot Bond					0.00000	107.39690				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 31/03/2032 Spot Bond					0.00000	107.02991				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 12/12/2025 Spot Bond					0.00000	74.09476				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.66355				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>	
FRS24 On 29/12/2025 Spot Bond					0.00000	110.83814				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 19/01/2024 Spot Bond					0.00000	102.37563				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25: On 22/02/2024 Spot Bond					0.00000	99.07903				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	100.62179				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	123.36893				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	100.03286				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	100.82252				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	99.91824				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	125.88188				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	99.91791				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	99.91816				0.00	0	
<b>Total FRS273 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 FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 30/09/2024 Spot Bond					0.00000	99.90422				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 21/09/2024 Spot Bond					0.00000	100.18673				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>	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	99.92330				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>	
FRS28 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>	
FRS28 On 30/09/2024 Spot Bond					0.00000	99.91496				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>	
FRS28 On 28/02/2031 Spot Bond			10.18000	10.18000	10.18000	97.12349				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>	
FRS28 On 28/02/2031 Spot Bond			10.18000	10.18000	10.18000	97.12349				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>	
FRS28 On 25/10/2026 Spot Bond					0.00000	101.56363				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>	
FRS28 On 13/11/2023 Spot Bond					0.00000	98.38279				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 31/01/2030 Spot Bond			11.35900	11.35900	11.35900	92.31922				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 12/02/2024 Spot Bond					0.00000	95.03391				0.00	0	
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 31/01/2030 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 FRS295 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS295</b>										<b>0.00</b>	<b>0</b>	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS296</b>										<b>0.00</b>	<b>0</b>	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS297</b>										<b>0.00</b>	<b>0</b>	
FRS297 On 09/05/2025 Spot Bond					0.00000	109.47678				0.00	0	
<b>Total FRS298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS298</b>										<b>0.00</b>	<b>0</b>	
FRS298 On 12/05/2023 Spot Bond					0.00000	113.81281				0.00	0	
<b>Total FRS299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS299</b>										<b>0.00</b>	<b>0</b>	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.03349				0.00	0	
<b>Total FRS301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS301</b>										<b>0.00</b>	<b>0</b>	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS302</b>										<b>0.00</b>	<b>0</b>	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS303</b>										<b>0.00</b>	<b>0</b>	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS304 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS304</b>										<b>0.00</b>	<b>0</b>	
FRS304 On 06/07/2023 Spot Bond					0.00000	102.05584				0.00	0	
<b>Total FRS305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS305</b>										<b>0.00</b>	<b>0</b>	
FRS305 On 30/04/2026 Spot Bond					0.00000	101.60815				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS307 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS307 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS307</b>										<b>0.00</b>	<b>0</b>	
FRS308 On 31/07/2023 Spot Bond					0.00000	100.41861				0.00	0	
<b>Total FRS308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS308</b>										<b>0.00</b>	<b>0</b>	
FRS309 On 13/07/2027 Spot Bond					0.00000	107.27466				0.00	0	
<b>Total FRS309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS309</b>										<b>0.00</b>	<b>0</b>	
FRS310 On 21/09/2023 Spot Bond			9.25500	9.25500	9.25500	100.77230				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	100.16290				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	108.30396				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	101.38398				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	100.56612				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	99.91727				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	104.38000				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>	
FRS36 On 07/12/2023 Spot Bond			3.78000	3.78000	3.78000	332.40143				0.00	0	
<b>Total FRS36 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 FRS36</b>									<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			3.16000	333.85443	3.16000	333.78547			0.00	0	
<b>Total FRS37 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>									<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			3.52000	3.52000	3.52000	332.98061			0.00	0	
<b>Total FRS43 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>									<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.26888			0.00	0	
<b>Total FRS62 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS62</b>									<b>0.00</b>	<b>0</b>	
FRS64 On 26/01/2042 Spot Bond			5.24000	109.04302	5.24000	109.01431			0.00	0	
<b>Total FRS64 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS64</b>									<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			4.91000	67.69867	4.91000	114.89250			0.00	0	
<b>Total FRS81 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS81</b>									<b>0.00</b>	<b>0</b>	
FRS85 On 31/01/2025 Spot Bond			3.78000	3.78000	3.78000	166.56766			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			4.06000	4.06000	4.06000	165.73942			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			4.58000	4.58000	4.58000	330.63034			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			8.53500	106.63050	8.53500	106.60602		4,084,625,676,000.00		478,573,600	119,643,400
<b>Total FRX24 SPOT</b>								<b>4,084,625,676,000.00</b>		<b>478,573,600</b>	<b>119,643,400</b>
<b>Total For FRX24</b>								<b>4,084,625,676,000.00</b>		<b>478,573,600</b>	<b>119,643,400</b>
FRX25 On 26/07/2025 Spot Bond			8.60500	104.01730	8.60500	103.99310			0.00	0	
<b>Total FRX25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>									<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			8.80500	101.98259	8.80500	101.95845		515,384,826,000.00		58,533,200	25,399,300
<b>Total FRX26 SPOT</b>								<b>515,384,826,000.00</b>		<b>58,533,200</b>	<b>25,399,300</b>
<b>Total For FRX26</b>								<b>515,384,826,000.00</b>		<b>58,533,200</b>	<b>25,399,300</b>
FRX27 On 07/03/2027 Spot Bond			8.89500	104.82397	8.89500	104.79918		9,118,335,660,000.00		1,025,108,000	256,510,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total FRX27 SPOT</b>									<b>9,118,335,660,000.00</b>	<b>1,025,108,000</b>	<b>256,510,100</b>
<b>Total For FRX27</b>									<b>9,118,335,660,000.00</b>	<b>1,025,108,000</b>	<b>256,510,100</b>
FRX28 On 26/07/2028 Spot Bond			9.39500	104.69284	9.39500	104.66630			0.00	0	
<b>Total FRX28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>									<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			10.06000	100.00228	10.06000	99.97517			0.00	0	
<b>Total FRX30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX30</b>									<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			10.34500	96.43926	10.34500	96.41239		8,276,000,000,000.00		800,000,000	400,000,000
<b>Total FRX31 SPOT</b>								<b>8,276,000,000,000.00</b>		<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For FRX31</b>								<b>8,276,000,000,000.00</b>		<b>800,000,000</b>	<b>400,000,000</b>
FRX32 On 31/03/2032 Spot Bond			10.47500	100.20198	10.47500	100.17387			0.00	0	
<b>Total FRX32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>									<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			12.07000	72.46506	12.07000	72.44173			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	100.93905			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	100.86695			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	100.84256			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	100.85911			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	100.86398			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	101.54528			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FST3A On 20/10/2026 Spot Bond					0.00000	101.57265				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	100.41170				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	100.96108				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	100.70521				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	100.73027				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.90225				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			4.51000	119.66117	4.51000	119.63211				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	101.66724				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			8.56400	105.37319	8.56400	105.34892				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	99.98873				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			7.26500	102.28400	7.26500	102.26395				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	102.39642				0.00	557,772,400	709,443,100
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>557,772,400</b>	<b>709,443,100</b>

Contract Details	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 GRT23</b>										0.00	557,772,400	709,443,10
GRT25 On 09/03/2025 Spot Bond					0.00000	101.16164				0.00	0	
<b>Total GRT25G SPOT</b>										0.00	0	
<b>Total For GRT25G</b>										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.01911				0.00	0	
<b>Total GRT26G SPOT</b>										0.00	0	
<b>Total For GRT26G</b>										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.00965				0.00	0	
<b>Total GRT27 SPOT</b>										0.00	0	
<b>Total For GRT27</b>										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.55363				0.00	178,487,200	44,621,80
<b>Total GRT29 SPOT</b>										0.00	178,487,200	44,621,80
<b>Total For GRT29</b>										0.00	178,487,200	44,621,80
GRT30 On 10/12/2025 Spot Bond					0.00000	100.93702				0.00	1,200,000,000	600,000,00
<b>Total GRT30 SPOT</b>										0.00	1,200,000,000	600,000,00
<b>Total For GRT30</b>										0.00	1,200,000,000	600,000,00
GRT31 On 28/02/2024 Spot Bond					0.00000	100.67186				0.00	0	
<b>Total GRT31 SPOT</b>										0.00	0	
<b>Total For GRT31</b>										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	102.00230				0.00	0	
<b>Total GRT32 SPOT</b>										0.00	0	
<b>Total For GRT32</b>										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	102.26488				0.00	0	
<b>Total GRT33 SPOT</b>										0.00	0	
<b>Total For GRT33</b>										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	102.51437				0.00	0	
<b>Total GRT34 SPOT</b>										0.00	0	
<b>Total For GRT34</b>										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.05823				0.00	0	
<b>Total GRT36 SPOT</b>										0.00	0	
<b>Total For GRT36</b>										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.92887				0.00	0	
<b>Total GRT38 SPOT</b>										0.00	0	
<b>Total For GRT38</b>										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.39144				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.30962				0.00	418,328,800	104,582,200
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>418,328,800</b>	<b>104,582,200</b>
<b>Total For GRT41</b>										<b>0.00</b>	<b>418,328,800</b>	<b>104,582,200</b>
GRT42 On 20/11/2026 Spot Bond					0.00000	101.38317				0.00	418,328,800	104,582,200
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>418,328,800</b>	<b>104,582,200</b>
<b>Total For GRT42</b>										<b>0.00</b>	<b>418,328,800</b>	<b>104,582,200</b>
GRT45 On 24/06/2023 Spot Bond					0.00000	100.34100				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	101.95676				0.00	0	100,000,000
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
GRT48 On 22/04/2026 Spot Bond					0.00000	101.89250				0.00	418,328,800	104,582,200
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>418,328,800</b>	<b>104,582,200</b>
<b>Total For GRT48</b>										<b>0.00</b>	<b>418,328,800</b>	<b>104,582,200</b>
GRT49 On 10/06/2025 Spot Bond					0.00000	100.58305				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	100.85312				0.00	0	600,000,000
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For GRT50</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
GRT51 On 14/12/2029 Spot Bond					0.00000	100.34521				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	100.36010				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	101.21656				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	102.02783				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GS0009 On 08/11/2023 Spot Bond					0.00000	101.08029				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			8.88500	8.88500	8.88500	100.35062				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			100.00000	100.00000	100.00000	100.00000		128,000,000,000,000.00		1,280,000,000	10,000,000,000	
<b>Total H10T6 SPOT</b>								<b>128,000,000,000,000.00</b>		<b>1,280,000,000</b>	<b>10,000,000,000</b>	
<b>Total For H10T6</b>								<b>128,000,000,000,000.00</b>		<b>1,280,000,000</b>	<b>10,000,000,000</b>	
H12T19 On 31/03/2027 Spot Bond					0.00000	99.91735				0.00	0	
<b>Total H12T19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T19</b>										<b>0.00</b>	<b>0</b>	
H12T20 On 04/04/2023 Spot Bond					0.00000	101.91403				0.00	0	
<b>Total H12T20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T20</b>										<b>0.00</b>	<b>0</b>	
H12T22 On 31/07/2027 Spot Bond					0.00000	109.64412				0.00	0	
<b>Total H12T22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T22</b>										<b>0.00</b>	<b>0</b>	
H12T24 On 20/04/2023 Spot Bond					0.00000	101.46320				0.00	0	
<b>Total H12T24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T24</b>										<b>0.00</b>	<b>0</b>	
H12T26 On 30/03/2023 Spot Bond					0.00000	99.95758				0.00	0	
<b>Total H12T26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T26</b>										<b>0.00</b>	<b>0</b>	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.64413				0.00	0	
<b>Total H12T27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T27</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.19758				0.00	0	
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.97833				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.03202				0.00	0	
<b>Total HILB09 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 HILB09</b>									<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.41708			0.00	0	
<b>Total HILB11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>									<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.89299			0.00	0	
<b>Total HILB12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>									<b>0.00</b>	<b>0</b>	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.65599			0.00	0	
<b>Total HILB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HILB14</b>									<b>0.00</b>	<b>0</b>	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.43469			0.00	0	
<b>Total HILB15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HILB15</b>									<b>0.00</b>	<b>0</b>	
HILB16 On 09/11/2027 Spot Bond					0.00000	101.17725			0.00	0	
<b>Total HILB16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HILB16</b>									<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			4.44000	331.01889	4.44000	330.93911			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			4.57000	4.57000	4.57000	333.46851			0.00	0	
<b>Total HWAY24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			10.45500	100.35598	10.45500	100.32773			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			5.24000	77.27055	5.24000	111.17320			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			11.96000	84.83656	11.96000	84.80934		4,525,564,732,000.00		378,391,700	4,505,928,600
<b>Total HWAY34 SPOT</b>								<b>4,525,564,732,000.00</b>		<b>378,391,700</b>	<b>4,505,928,600</b>
<b>Total For HWAY34</b>								<b>4,525,564,732,000.00</b>		<b>378,391,700</b>	<b>4,505,928,600</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.51902	100.00000	10.49549			0.00	0	
<b>Total HWAY34/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			12.02500	83.81109	12.02500	83.78407			0.00	0	4,723,000,000



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,723,000.00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>4,723,000.00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.51392	100.00000	10.49039				0.00	0	
<b>Total HWAY35/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			3.24000	168.21523	3.21000	168.27020			156,671,528,992,000.00	665,639,360,800	555,853,262,100	
<b>Total I2025 SPOT</b>									<b>156,671,528,992,000.00</b>	<b>665,639,360,800</b>	<b>555,853,262,100</b>	
<b>Total For I2025</b>									<b>156,671,528,992,000.00</b>	<b>665,639,360,800</b>	<b>555,853,262,100</b>	
I2029 On 31/03/2029 Spot Bond			4.04000	121.41559	4.04000	121.38763			177,058,462,080,000.00	43,826,352,000	159,549,400,300	
<b>Total I2029 SPOT</b>									<b>177,058,462,080,000.00</b>	<b>43,826,352,000</b>	<b>159,549,400,300</b>	
<b>Total For I2029</b>									<b>177,058,462,080,000.00</b>	<b>43,826,352,000</b>	<b>159,549,400,300</b>	
I2033 On 28/02/2033 Spot Bond			4.58000	115.13412	4.59000	115.00543			464,375,752,048,000.00	101,392,085,600	322,639,275,000	
<b>Total I2033 SPOT</b>									<b>464,375,752,048,000.00</b>	<b>101,392,085,600</b>	<b>322,639,275,000</b>	
<b>Total For I2033</b>									<b>464,375,752,048,000.00</b>	<b>101,392,085,600</b>	<b>322,639,275,000</b>	
I2038 On 31/01/2038 Spot Bond			4.66000	128.13901	4.64000	128.41352			129,363,080,482,000.00	27,760,317,700	429,078,673,200	
<b>Total I2038 SPOT</b>									<b>129,363,080,482,000.00</b>	<b>27,760,317,700</b>	<b>429,078,673,200</b>	
<b>Total For I2038</b>									<b>129,363,080,482,000.00</b>	<b>27,760,317,700</b>	<b>429,078,673,200</b>	
I2046 On 31/03/2046 Spot Bond			4.66000	112.62741	4.62500	113.23152			449,267,593,368,000.00	96,409,354,800	592,768,727,900	
<b>Total I2046 SPOT</b>									<b>449,267,593,368,000.00</b>	<b>96,409,354,800</b>	<b>592,768,727,900</b>	
<b>Total For I2046</b>									<b>449,267,593,368,000.00</b>	<b>96,409,354,800</b>	<b>592,768,727,900</b>	
I2050 On 31/12/2050 Spot Bond			4.66000	115.03633	4.65000	115.21035			675,451,140,622,000.00	144,946,596,700	456,397,234,800	
<b>Total I2050 SPOT</b>									<b>675,451,140,622,000.00</b>	<b>144,946,596,700</b>	<b>456,397,234,800</b>	
<b>Total For I2050</b>									<b>675,451,140,622,000.00</b>	<b>144,946,596,700</b>	<b>456,397,234,800</b>	
IBG01 On 07/02/2025 Spot Bond					0.00000	101.03899			0.00	0	0	
<b>Total IBG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.82913			0.00	0	0	
<b>Total IBG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBG02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			4.24000	331.45917	4.24000	331.38105			0.00	0	0	
<b>Total IBL109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.92070			0.00	0	0	
<b>Total IBL115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL124 On 14/02/2024 Spot Bond					0.00000	101.10145				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.08365				0.00	0	
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.72234				0.00	1,598,912,000	336,453,80
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>1,598,912,000</b>	<b>336,453,80</b>
<b>Total For IBL134</b>										<b>0.00</b>	<b>1,598,912,000</b>	<b>336,453,80</b>
IBL135 On 22/11/2024 Spot Bond					0.00000	100.85297				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.79022				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	101.42333				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	101.36492				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	100.20184				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	99.85083				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	100.65591				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.67154				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	100.83672				0.00	0	
<b>Total IBL154 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 IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.15661				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	101.71374				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.74918				0.00	557,772,400	139,443,10
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>557,772,400</b>	<b>139,443,10</b>
<b>Total For IBL163</b>										<b>0.00</b>	<b>557,772,400</b>	<b>139,443,10</b>
IBL167 On 18/05/2024 Spot Bond					0.00000	101.01720				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.02969				0.00	3,911,675,600	761,366,90
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>3,911,675,600</b>	<b>761,366,90</b>
<b>Total For IBL168</b>										<b>0.00</b>	<b>3,911,675,600</b>	<b>761,366,90</b>
IBL177 On 19/07/2024 Spot Bond					0.00000	101.58899				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	101.70053				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.68129				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	100.87013				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.36375				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.08800				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	101.84352				0.00	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 IBL192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.22741				0.00	0	
<b>Total IBL197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL197</b>										<b>0.00</b>	<b>0</b>	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.11323				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.46769				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.13843				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	100.86749				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.51059				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	100.49532				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	100.48004				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	101.44917				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	100.87384				0.00	752,992,000	188,248,000
<b>Total IBL210 SPOT</b>										<b>0.00</b>	<b>752,992,000</b>	<b>188,248,000</b>
<b>Total For IBL210</b>										<b>0.00</b>	<b>752,992,000</b>	<b>188,248,000</b>
IBL216 On 18/03/2025 Spot Bond					0.00000	100.20413				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL217 On 18/03/2025 Spot Bond					0.00000	100.19067				0.00	0	
<b>Total IBL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL217</b>										<b>0.00</b>	<b>0</b>	
IBL218 On 28/03/2023 Spot Bond			9.25500	9.25500	9.25500	100.00000				0.00	0	
<b>Total IBL218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL218</b>										<b>0.00</b>	<b>0</b>	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.18487				0.00	0	
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.07642				0.00	0	
<b>Total IBL220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL220</b>										<b>0.00</b>	<b>0</b>	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total IBL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL221</b>										<b>0.00</b>	<b>0</b>	
IBL222 On 13/05/2025 Spot Bond			7.81500	7.81500	7.81500	103.43986				0.00	0	
<b>Total IBL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL222</b>										<b>0.00</b>	<b>0</b>	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.21563				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	103.01479				0.00	0	
<b>Total IBL224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL224</b>										<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.69113				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	99.51915				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	98.00524				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	100.48772				0.00	0	
<b>Total IBL228 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 IBL228</b>										<b>0.00</b>	<b>0</b>	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.37716				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	100.38708				0.00	0	
<b>Total IBL230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL230</b>										<b>0.00</b>	<b>0</b>	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.14824				0.00	0	
<b>Total IBL231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL231</b>										<b>0.00</b>	<b>0</b>	
IBL232 On 24/06/2025 Spot Bond			8.71500	8.71500	8.71500	102.75678				0.00	0	
<b>Total IBL232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL232</b>										<b>0.00</b>	<b>0</b>	
IBL233 On 29/06/2025 Spot Bond					0.00000	99.97564				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	99.97502				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	99.84468				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	97.19684				0.00	0	
<b>Total IBL236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL236</b>										<b>0.00</b>	<b>0</b>	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.58482				0.00	0	
<b>Total IBL237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL237</b>										<b>0.00</b>	<b>0</b>	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.60547				0.00	0	
<b>Total IBL238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL238</b>										<b>0.00</b>	<b>0</b>	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.76713				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	101.56904				0.00	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 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	101.38822				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	101.43696				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	101.16042				0.00	0	
<b>Total IBL243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL243</b>										<b>0.00</b>	<b>0</b>	
IBL244 On 16/08/2027 Spot Bond			9.62000	9.62000	9.62000	99.52256				0.00	0	
<b>Total IBL244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL244</b>										<b>0.00</b>	<b>0</b>	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.01782				0.00	0	
<b>Total IBL245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL245</b>										<b>0.00</b>	<b>0</b>	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.01310				0.00	0	
<b>Total IBL247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL247</b>										<b>0.00</b>	<b>0</b>	
IBL248 On 30/03/2024 Spot Bond			7.76500	101.01274	7.76500	100.99116				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	101.75171				0.00	0	
<b>Total IBL249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL249</b>										<b>0.00</b>	<b>0</b>	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.21690				0.00	0	
<b>Total IBL250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL250</b>										<b>0.00</b>	<b>0</b>	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.66438				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	100.47274				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL258 On 12/12/2023 Spot Bond					0.00000	100.34499				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	100.32544				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	99.94965				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	101.34100				0.00	0	
<b>Total IBL261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL261</b>										<b>0.00</b>	<b>0</b>	
IBL262 On 31/01/2028 Spot Bond					0.00000	101.37150				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	101.21963				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	101.50722				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			7.83500	7.83500	7.83500	100.85751				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	100.97392				0.00	89,988,800	22,497,200
<b>Total IBL267 SPOT</b>										<b>0.00</b>	<b>89,988,800</b>	<b>22,497,200</b>
<b>Total For IBL267</b>										<b>0.00</b>	<b>89,988,800</b>	<b>22,497,200</b>
IBL268 On 24/02/2028 Spot Bond					0.00000	100.80593				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	100.44177				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			9.04500	102.12603	9.04500	102.10107				0.00	0	
<b>Total IBL60 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 IBL60</b>									<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.22798			0.00	0	
<b>Total IBL98 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>									<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			9.29500	103.65734	9.29500	103.63133		26,944,357,154,000.00	2,898,801,200	724,700,30	
<b>Total IDCG06 SPOT</b>								<b>26,944,357,154,000.00</b>	<b>2,898,801,200</b>	<b>724,700,30</b>	
<b>Total For IDCG06</b>								<b>26,944,357,154,000.00</b>	<b>2,898,801,200</b>	<b>724,700,30</b>	
IDCG08 On 13/05/2030 Spot Bond			10.83500	106.35401	10.83500	106.42140		0.00	0		
<b>Total IDCG08 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For IDCG08</b>								<b>0.00</b>	<b>0</b>		
IDCG11 On 05/12/2026 Spot Bond			9.85500	106.21519	9.85500	106.18712		0.00	0		
<b>Total IDCG11 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For IDCG11</b>								<b>0.00</b>	<b>0</b>		
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.53118		0.00	0		
<b>Total IDCG13 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For IDCG13</b>								<b>0.00</b>	<b>0</b>		
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.77552		0.00	0		
<b>Total IDCG15 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For IDCG15</b>								<b>0.00</b>	<b>0</b>		
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.39009		0.00	0		
<b>Total IDCG16 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For IDCG16</b>								<b>0.00</b>	<b>0</b>		
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.20391		0.00	0		
<b>Total IDCG17 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For IDCG17</b>								<b>0.00</b>	<b>0</b>		
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.18893		0.00	0	750,000,00	
<b>Total IDCG19 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>750,000,00</b>	
<b>Total For IDCG19</b>								<b>0.00</b>	<b>0</b>	<b>750,000,00</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.80453		0.00	926,738,400	231,684,60	
<b>Total IDCG22 SPOT</b>								<b>0.00</b>	<b>926,738,400</b>	<b>231,684,60</b>	
<b>Total For IDCG22</b>								<b>0.00</b>	<b>926,738,400</b>	<b>231,684,60</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.31662		0.00	278,886,400	69,721,60	
<b>Total IDCG23 SPOT</b>								<b>0.00</b>	<b>278,886,400</b>	<b>69,721,60</b>	
<b>Total For IDCG23</b>								<b>0.00</b>	<b>278,886,400</b>	<b>69,721,60</b>	
IFC01 On 10/12/2024 Spot Bond			8.60500	102.76750	8.60500	102.74372		0.00	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 IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.66417				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	104.92446				0.00	2,000,000,000	1,000,000,000
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For INLV06</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
INLV07 On 09/03/2026 Spot Bond					0.00000	102.73716				0.00	4,886,287,600	1,104,339,900
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>4,886,287,600</b>	<b>1,104,339,900</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>4,886,287,600</b>	<b>1,104,339,900</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	104.65409				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.47406				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.68140				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	100.15124				0.00	0	
<b>Total INLV11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>										<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.02515				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			100.00000	100.00000	100.00000	100.00000				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	101.74334				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	100.23070				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF31 On 25/03/2026 Spot Bond					0.00000	100.72465				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	99.85390				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	100.32544				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	100.81836				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	100.82720				0.00	0	
<b>Total IPF36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF36</b>										<b>0.00</b>	<b>0</b>	
IPF37 On 23/02/2026 Spot Bond					0.00000	100.80500				0.00	0	1,000,000,00
<b>Total IPF37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For IPF37</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
IPF38 On 23/02/2028 Spot Bond					0.00000	100.82281				0.00	130,819,600	32,704,90
<b>Total IPF38 SPOT</b>										<b>0.00</b>	<b>130,819,600</b>	<b>32,704,90</b>
<b>Total For IPF38</b>										<b>0.00</b>	<b>130,819,600</b>	<b>32,704,90</b>
IPF39 On 23/02/2029 Spot Bond					0.00000	100.82720				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	100.63316				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	100.64689				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	100.79609				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>	
IV019 On 31/03/2028 Spot Bond			5.69500	204.14497	5.69500	204.08891				0.00	0	
<b>Total IV019 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 IV019</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	102.21990				0.00	0	750,000,00
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
IV19A On 31/03/2028 Spot Bond			5.59500	205.08043	5.59500	205.02467				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.91075				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	100.60540				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.69078				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.28656				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.50284				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.08152				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	100.55303				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	102.03523				0.00	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 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			7.98500	101.04582	7.98500	101.02409				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.65025				0.00	0	
<b>Total IVC190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC190</b>										<b>0.00</b>	<b>0</b>	
IVC194 On 31/07/2023 Spot Bond			6.99500	101.20987	6.99500	101.19092				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.50710				0.00	0	
<b>Total IVC198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC198</b>										<b>0.00</b>	<b>0</b>	
IVC200 On 31/08/2023 Spot Bond			8.03500	100.30256	8.03500	100.28121				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.50953				0.00	0	
<b>Total IVC201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2023 Spot Bond			7.97500	100.29825	7.97500	100.27706				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.01090				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	100.51746				0.00	772,702,000	193,175,500
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>772,702,000</b>	<b>193,175,500</b>
<b>Total For IVC208</b>										<b>0.00</b>	<b>772,702,000</b>	<b>193,175,500</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 26/04/2023 Spot Bond					0.00000	101.49880				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC214 On 28/04/2023 Spot Bond					0.00000	101.43150				0.00	0	
<b>Total IVC214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC214</b>										<b>0.00</b>	<b>0</b>	
IVC215 On 04/04/2023 Spot Bond			6.46500	6.46500	6.46500	99.87617				0.00	0	
<b>Total IVC215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC215</b>										<b>0.00</b>	<b>0</b>	
IVC216 On 22/04/2025 Spot Bond			8.21500	104.09640	8.21500	104.07338				0.00	0	
<b>Total IVC216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC216</b>										<b>0.00</b>	<b>0</b>	
IVC217 On 02/05/2023 Spot Bond			5.54500	101.87380	5.54500	101.26158				0.00	0	
<b>Total IVC217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC217</b>										<b>0.00</b>	<b>0</b>	
IVC221 On 07/08/2023 Spot Bond			8.91000	8.91000	8.91000	101.14195				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	101.45938				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	101.43718				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	100.89806				0.00	1,287,955,600	321,988,900
<b>Total IVC224 SPOT</b>										<b>0.00</b>	<b>1,287,955,600</b>	<b>321,988,900</b>
<b>Total For IVC224</b>										<b>0.00</b>	<b>1,287,955,600</b>	<b>321,988,900</b>
IVC225 On 27/09/2023 Spot Bond					0.00000	95.55395				0.00	0	
<b>Total IVC225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC225</b>										<b>0.00</b>	<b>0</b>	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.66513				0.00	0	
<b>Total IVC226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC226</b>										<b>0.00</b>	<b>0</b>	
IVC227 On 13/01/2024 Spot Bond			9.22500	9.22500	9.22500	101.45433				0.00	0	
<b>Total IVC227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC227</b>										<b>0.00</b>	<b>0</b>	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.71044				0.00	0	
<b>Total IVC229 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 IVC229</b>										<b>0.00</b>	<b>0</b>	
IVC230 On 26/01/2024 Spot Bond			8.20000	8.20000	8.20000	102.25245				0.00	0	
<b>Total IVC230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC230</b>										<b>0.00</b>	<b>0</b>	
IVC231 On 14/10/2023 Spot Bond			8.82500	8.82500	8.82500	101.73100				0.00	0	
<b>Total IVC231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC231</b>										<b>0.00</b>	<b>0</b>	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.69072				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	100.21727				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	100.21611				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	97.93045				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	100.21939				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	100.70857				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	100.21663				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	100.21408				0.00	0	
<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	100.70159				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	100.02249				0.00	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 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	100.39370				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	100.13937				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>	
IVZ132 On 04/04/2023 Spot Bond			7.85000	7.85000	7.85000	99.72119				0.00	0	
<b>Total IVZ132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ132</b>										<b>0.00</b>	<b>0</b>	
IVZ133 On 06/04/2023 Spot Bond			7.85000	7.85000	7.85000	99.67843				0.00	0	
<b>Total IVZ133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ133</b>										<b>0.00</b>	<b>0</b>	
IVZ134 On 04/05/2023 Spot Bond			7.95000	7.95000	7.95000	99.07211				0.00	0	
<b>Total IVZ134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ134</b>										<b>0.00</b>	<b>0</b>	
IVZ135 On 11/05/2023 Spot Bond			7.95000	7.95000	7.95000	98.92269				0.00	0	
<b>Total IVZ135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ135</b>										<b>0.00</b>	<b>0</b>	
IVZ136 On 16/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.80888				0.00	0	
<b>Total IVZ136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ136</b>										<b>0.00</b>	<b>0</b>	
IVZ137 On 18/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.76610			2,400,000,000,000.00	300,000,000	300,000,000	
<b>Total IVZ137 SPOT</b>									<b>2,400,000,000,000.00</b>	<b>300,000,000</b>	<b>300,000,000</b>	
<b>Total For IVZ137</b>									<b>2,400,000,000,000.00</b>	<b>300,000,000</b>	<b>300,000,000</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	100.23184				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	101.84523				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP015 On 01/11/2024 Spot Bond					0.00000	101.54236				0.00	278,886,400	69,721,60
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>278,886,400</b>	<b>69,721,60</b>
<b>Total For KAP015</b>										<b>0.00</b>	<b>278,886,400</b>	<b>69,721,60</b>
KAP017 On 19/10/2023 Spot Bond					0.00000	101.75427				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	101.90767				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	101.45068				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	100.32995				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	101.27298				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.87141				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>	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.70760				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>	
KAP024 On 12/04/2025 Spot Bond					0.00000	101.87899				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>	
KAP025 On 12/04/2027 Spot Bond					0.00000	102.08597				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>	
KAP026 On 28/09/2025 Spot Bond					0.00000	99.99971				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>	
KAP027 On 28/09/2027 Spot Bond					0.00000	99.99974				0.00	0	
<b>Total KAP027 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 KAP027</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 18/11/2025 Spot Bond					0.00000	100.86853				0.00	0	
<b>Total KAP028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP028</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 18/11/2027 Spot Bond					0.00000	100.88119				0.00	0	
<b>Total KAP029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP029</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			9.35500	120.71526	9.35500	120.68478			476,221,888,000.00		50,905,600	12,726,400
<b>Total KW01 SPOT</b>									<b>476,221,888,000.00</b>		<b>50,905,600</b>	<b>12,726,400</b>
<b>Total For KW01</b>									<b>476,221,888,000.00</b>		<b>50,905,600</b>	<b>12,726,400</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	102.53830				0.00	196,036,000	49,009,000
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>196,036,000</b>	<b>49,009,000</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>196,036,000</b>	<b>49,009,000</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	102.83272				0.00	213,563,200	53,390,800
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>213,563,200</b>	<b>53,390,800</b>
<b>Total For LGL10</b>										<b>0.00</b>	<b>213,563,200</b>	<b>53,390,800</b>
LGL11 On 09/09/2026 Spot Bond					0.00000	103.89709				0.00	154,003,600	1,796,500,900
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>154,003,600</b>	<b>1,796,500,900</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>154,003,600</b>	<b>1,796,500,900</b>
LGL12 On 04/10/2027 Spot Bond					0.00000	100.41994				0.00	0	0
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL12</b>										<b>0.00</b>	<b>0</b>	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.13359				0.00	0	0
<b>Total LHC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC01</b>										<b>0.00</b>	<b>0</b>	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.27931				0.00	0	0
<b>Total LHC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC02</b>										<b>0.00</b>	<b>0</b>	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.91748				0.00	0	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	100.93693				0.00	0	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	100.95637				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 Interr
<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	100.37065				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	100.39974				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			14.16500	14.16500	14.16500	100.82498				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>	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.89654				0.00	223,109,200	115,777,30
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>223,109,200</b>	<b>115,777,30</b>
<b>Total For MBF068</b>										<b>0.00</b>	<b>223,109,200</b>	<b>115,777,30</b>
MBF07i On 28/05/2024 Spot Bond					0.00000	100.85496				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.41811				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.72540				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	99.95522				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	101.42577				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.19244				0.00	192,430,800	48,107,70
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>192,430,800</b>	<b>48,107,70</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>192,430,800</b>	<b>48,107,70</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	100.93214				0.00	245,319,200	61,329,80
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>245,319,200</b>	<b>61,329,80</b>
<b>Total For MBP047</b>										<b>0.00</b>	<b>245,319,200</b>	<b>61,329,80</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/03/2024 Spot Bond					0.00000	100.28802				0.00	1,826,214,400	384,284,200
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>1,826,214,400</b>	<b>384,284,200</b>
<b>Total For MBP049</b>										<b>0.00</b>	<b>1,826,214,400</b>	<b>384,284,200</b>
MBP05 On 26/03/2024 Spot Bond					0.00000	100.03144				0.00	0	0
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2025 Spot Bond			8.60500	8.60500	8.60500	107.03871				0.00	0	0
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.43539				0.00	5,000,000,000	5,000,000,000
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.87296				0.00	0	0
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MML01 On 10/12/2026 Spot Bond					0.00000	101.28884				0.00	55,777,200	13,944,300
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>55,777,200</b>	<b>13,944,300</b>
<b>Total For MML01</b>										<b>0.00</b>	<b>55,777,200</b>	<b>13,944,300</b>
MML02 On 10/12/2026 Spot Bond			9.25500	102.86421	9.25500	102.83865			833,268,372,000.00	0.00	90,034,400	22,508,600
<b>Total MML02 SPOT</b>									<b>833,268,372,000.00</b>	<b>0.00</b>	<b>90,034,400</b>	<b>22,508,600</b>
<b>Total For MML02</b>									<b>833,268,372,000.00</b>	<b>0.00</b>	<b>90,034,400</b>	<b>22,508,600</b>
MML03 On 15/03/2028 Spot Bond					0.00000	101.87211				0.00	0	0
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MML04 On 15/03/2028 Spot Bond			9.50500	94.00103	9.50500	93.88724				0.00	0	0
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MML05 On 25/05/2027 Spot Bond					0.00000	101.29881				0.00	3,911,869,200	861,464,300
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>3,911,869,200</b>	<b>861,464,300</b>
<b>Total For MML05</b>										<b>0.00</b>	<b>3,911,869,200</b>	<b>861,464,300</b>
MML06 On 25/05/2029 Spot Bond			10.13000	102.86213	10.13000	102.83405				0.00	0	0
<b>Total MML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MML06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	103.41637				0.00	4,950,000,000	4,950,000,000
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>4,950,000,000</b>	<b>4,950,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MTN10</b>										0.00	4,950,000,000	4,950,000,000
MTN12 On 04/06/2023 Spot Bond					0.00000	100.75883				0.00	278,886,400	69,721,600
<b>Total MTN12 SPOT</b>										0.00	278,886,400	69,721,600
<b>Total For MTN12</b>										0.00	278,886,400	69,721,600
MTN13 On 04/06/2025 Spot Bond					0.00000	102.14028				0.00	488,050,400	122,012,600
<b>Total MTN13 SPOT</b>										0.00	488,050,400	122,012,600
<b>Total For MTN13</b>										0.00	488,050,400	122,012,600
MTN15 On 10/05/2024 Spot Bond					0.00000	101.69200				0.00	0	0
<b>Total MTN15 SPOT</b>										0.00	0	0
<b>Total For MTN15</b>										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	101.42719				0.00	0	0
<b>Total MTN17 SPOT</b>										0.00	0	0
<b>Total For MTN17</b>										0.00	0	0
MTN18 On 30/05/2026 Spot Bond					0.00000	101.69601				0.00	0	0
<b>Total MTN18 SPOT</b>										0.00	0	0
<b>Total For MTN18</b>										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	101.33129				0.00	0	0
<b>Total MTN19 SPOT</b>										0.00	0	0
<b>Total For MTN19</b>										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	101.55622				0.00	0	0
<b>Total MTN20 SPOT</b>										0.00	0	0
<b>Total For MTN20</b>										0.00	0	0
MTN21 On 29/06/2023 Spot Bond					0.00000	100.47301				0.00	0	0
<b>Total MTN21 SPOT</b>										0.00	0	0
<b>Total For MTN21</b>										0.00	0	0
MTN22 On 29/07/2023 Spot Bond					0.00000	101.96711				0.00	0	0
<b>Total MTN22 SPOT</b>										0.00	0	0
<b>Total For MTN22</b>										0.00	0	0
MTN23 On 29/01/2026 Spot Bond			9.20000	99.05078	9.20000	99.02618				0.00	0	0
<b>Total MTN23 SPOT</b>										0.00	0	0
<b>Total For MTN23</b>										0.00	0	0
MTN24 On 29/01/2026 Spot Bond					0.00000	104.96604				0.00	0	0
<b>Total MTN24 SPOT</b>										0.00	0	0
<b>Total For MTN24</b>										0.00	0	0
MTN25 On 29/06/2024 Spot Bond					0.00000	100.93620				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 Intert
<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	101.79307				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.31181				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.92653				0.00	465,561,200	116,390,30
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>465,561,200</b>	<b>116,390,30</b>
<b>Total For MTN28</b>										<b>0.00</b>	<b>465,561,200</b>	<b>116,390,30</b>
MTN29 On 15/03/2027 Spot Bond					0.00000	101.11895				0.00	3,817,987,200	3,269,646,00
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>3,817,987,200</b>	<b>3,269,646,00</b>
<b>Total For MTN29</b>										<b>0.00</b>	<b>3,817,987,200</b>	<b>3,269,646,00</b>
MTN30 On 15/09/2028 Spot Bond					0.00000	101.94555				0.00	0	
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.68870				0.00	0	
<b>Total MTN31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN31</b>										<b>0.00</b>	<b>0</b>	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.91538				0.00	0	
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN32</b>										<b>0.00</b>	<b>0</b>	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.24009				0.00	498,022,800	2,624,505,70
<b>Total MTN33 SPOT</b>										<b>0.00</b>	<b>498,022,800</b>	<b>2,624,505,70</b>
<b>Total For MTN33</b>										<b>0.00</b>	<b>498,022,800</b>	<b>2,624,505,70</b>
MTN35 On 14/11/2027 Spot Bond					0.00000	101.61229				0.00	7,829,767,200	1,957,441,80
<b>Total MTN35 SPOT</b>										<b>0.00</b>	<b>7,829,767,200</b>	<b>1,957,441,80</b>
<b>Total For MTN35</b>										<b>0.00</b>	<b>7,829,767,200</b>	<b>1,957,441,80</b>
MTN36 On 14/11/2029 Spot Bond					0.00000	101.07619				0.00	14,044,038,400	3,511,009,60
<b>Total MTN36 SPOT</b>										<b>0.00</b>	<b>14,044,038,400</b>	<b>3,511,009,60</b>
<b>Total For MTN36</b>										<b>0.00</b>	<b>14,044,038,400</b>	<b>3,511,009,60</b>
MWAR(On 22/11/2023 Spot Bond					0.00000	100.90357				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR( On 22/02/2024 Spot Bond					0.00000	101.07517				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2024 Spot Bond					0.00000	100.89428				0.00	0	
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/05/2025 Spot Bond					0.00000	100.89441				0.00	0	
<b>Total MWAR08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR08</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2025 Spot Bond					0.00000	100.86471				0.00	0	
<b>Total MWAR09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR09</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2023 Spot Bond					0.00000	100.80987				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	100.22205				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.24863				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	100.27300				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			9.00500	101.88787	9.00500	101.86350				0.00	0	
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			10.11500	102.69615	10.11500	102.66816			8,736,627,938,500.00	863,729,900	408,259,100	
<b>Total NAM04 SPOT</b>									<b>8,736,627,938,500.00</b>	<b>863,729,900</b>	<b>408,259,100</b>	
<b>Total For NAM04</b>									<b>8,736,627,938,500.00</b>	<b>863,729,900</b>	<b>408,259,100</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.59248				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	101.38241				0.00	278,886,400	69,721,600
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>278,886,400</b>	<b>69,721,600</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
<b>Total For NBG03G</b>									<b>0.00</b>	<b>278,886,400</b>	<b>69,721,600</b>
NBG05 On 25/10/2024 Spot Bond					0.00000	101.50300			0.00	312,352,400	78,088,100
<b>Total NBG05G SPOT</b>									<b>0.00</b>	<b>312,352,400</b>	<b>78,088,100</b>
<b>Total For NBG05G</b>									<b>0.00</b>	<b>312,352,400</b>	<b>78,088,100</b>
NBG06 On 29/07/2028 Spot Bond					0.00000	101.37303			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	100.31495			0.00	0	
<b>Total NBG07G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG07G</b>									<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			8.54500	101.34334	8.54500	101.32029		102,358,846,000.00		11,978,800	91,094,700
<b>Total NBK13A SPOT</b>								<b>102,358,846,000.00</b>		<b>11,978,800</b>	<b>91,094,700</b>
<b>Total For NBK13A</b>								<b>102,358,846,000.00</b>		<b>11,978,800</b>	<b>91,094,700</b>
NBK16 On 12/02/2025 Spot Bond			8.75500	102.31633	8.75500	102.29211		2,340,778,824,000.00		267,364,800	66,841,200
<b>Total NBK16A SPOT</b>								<b>2,340,778,824,000.00</b>		<b>267,364,800</b>	<b>66,841,200</b>
<b>Total For NBK16A</b>								<b>2,340,778,824,000.00</b>		<b>267,364,800</b>	<b>66,841,200</b>
NBK17 On 22/04/2026 Spot Bond			8.88500	107.11096	8.88500	107.08538		0.00		0	
<b>Total NBK17A SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For NBK17A</b>								<b>0.00</b>		<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			8.98000	107.07351	8.98000	107.04768		3,441,128,816,000.00		383,199,200	95,799,800
<b>Total NBK20A SPOT</b>								<b>3,441,128,816,000.00</b>		<b>383,199,200</b>	<b>95,799,800</b>
<b>Total For NBK20A</b>								<b>3,441,128,816,000.00</b>		<b>383,199,200</b>	<b>95,799,800</b>
NBK21 On 21/07/2027 Spot Bond			9.08000	107.37346	9.08000	107.34713		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			7.73300	110.74795	7.73300	110.72474		0.00		0	
<b>Total NBK23A SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For NBK23A</b>								<b>0.00</b>		<b>0</b>	
NBK24 On 19/11/2027 Spot Bond			8.77500	111.99448	8.77500	111.96791		0.00		0	1,000,000,000
<b>Total NBK24A SPOT</b>								<b>0.00</b>		<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>								<b>0.00</b>		<b>0</b>	<b>1,000,000,000</b>
NBK25 On 12/02/2025 Spot Bond					0.00000	102.57316		0.00		839,419,200	209,854,800
<b>Total NBK25B SPOT</b>								<b>0.00</b>		<b>839,419,200</b>	<b>209,854,800</b>
<b>Total For NBK25B</b>								<b>0.00</b>		<b>839,419,200</b>	<b>209,854,800</b>
NBK26 On 10/05/2023 Spot Bond			100.00000	94.46954	100.00000	94.23799		100,000,000,000,000.00		1,000,000,000	1,000,000,000



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 NBK26A SPOT</b>									<b>10,000,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For NBK26A</b>									<b>10,000,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
NBK26I On 22/04/2026 Spot Bond					0.00000	104.04818			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>	
NBK27I On 10/05/2026 Spot Bond			8.70000	110.82366	8.70000	110.79760		2,400,497,040,000.00	275,919,200	68,979,800	
<b>Total NBK27A SPOT</b>								<b>2,400,497,040,000.00</b>	<b>275,919,200</b>	<b>68,979,800</b>	
<b>Total For NBK27A</b>								<b>2,400,497,040,000.00</b>	<b>275,919,200</b>	<b>68,979,800</b>	
NBK28I On 02/08/2023 Spot Bond			7.76500	102.26380	7.76500	102.24261		2,848,372,830,000.00	366,822,000	91,705,500	
<b>Total NBK28A SPOT</b>								<b>2,848,372,830,000.00</b>	<b>366,822,000</b>	<b>91,705,500</b>	
<b>Total For NBK28A</b>								<b>2,848,372,830,000.00</b>	<b>366,822,000</b>	<b>91,705,500</b>	
NBK29I On 31/07/2026 Spot Bond			8.84500	106.32930	8.84500	106.30388		1,897,733,668,000.00	214,554,400	53,638,600	
<b>Total NBK29A SPOT</b>								<b>1,897,733,668,000.00</b>	<b>214,554,400</b>	<b>53,638,600</b>	
<b>Total For NBK29A</b>								<b>1,897,733,668,000.00</b>	<b>214,554,400</b>	<b>53,638,600</b>	
NBK30I On 20/02/2024 Spot Bond			8.57500	101.83283	8.57500	101.80921		0.00	0		
<b>Total NBK30A SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For NBK30A</b>								<b>0.00</b>	<b>0</b>		
NBK31I On 09/11/2023 Spot Bond			8.34500	104.24641	8.34500	104.22286		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>		
NBK35I On 10/05/2023 Spot Bond					0.00000	101.34268		0.00	1,817,330,000	454,332,500	
<b>Total NBK35B SPOT</b>								<b>0.00</b>	<b>1,817,330,000</b>	<b>454,332,500</b>	
<b>Total For NBK35B</b>								<b>0.00</b>	<b>1,817,330,000</b>	<b>454,332,500</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.91935		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	84.26626		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	103.92159		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	101.77610		0.00	709,589,600	177,397,400	
<b>Total NBK43B SPOT</b>								<b>0.00</b>	<b>709,589,600</b>	<b>177,397,400</b>	
<b>Total For NBK43B</b>								<b>0.00</b>	<b>709,589,600</b>	<b>177,397,400</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
NBK46I On 15/08/2025 Spot Bond					0.00000	101.55268				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	102.89647				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.40297				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	101.66334				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.32295				0.00	278,886,400	69,721,600
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>278,886,400</b>	<b>69,721,600</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>278,886,400</b>	<b>69,721,600</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	101.38200				0.00	278,886,400	69,721,600
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>278,886,400</b>	<b>69,721,600</b>
<b>Total For NBK53B</b>										<b>0.00</b>	<b>278,886,400</b>	<b>69,721,600</b>
NBK54I On 21/02/2029 Spot Bond					0.00000	101.31998				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5I On 01/08/2024 Spot Bond					0.00000	101.76868				0.00	418,328,800	104,582,200
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>418,328,800</b>	<b>104,582,200</b>
<b>Total For NBKB56</b>										<b>0.00</b>	<b>418,328,800</b>	<b>104,582,200</b>
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.53221				0.00	557,772,400	139,443,100
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>557,772,400</b>	<b>139,443,100</b>
<b>Total For NBKB57</b>										<b>0.00</b>	<b>557,772,400</b>	<b>139,443,100</b>
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.05924				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB6I On 24/02/2025 Spot Bond					0.00000	100.89638				0.00	170,120,000	42,530,000
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>170,120,000</b>	<b>42,530,000</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>170,120,000</b>	<b>42,530,000</b>
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.65903				0.00	418,328,800	104,582,200
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>418,328,800</b>	<b>104,582,200</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
<b>Total For NBKB61</b>									<b>0.00</b>	<b>418,328,800</b>	<b>104,582,200</b>
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.82224			0.00	0	354,100,000
<b>Total NBKB62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>354,100,000</b>
<b>Total For NBKB62</b>									<b>0.00</b>	<b>0</b>	<b>354,100,000</b>
NBKB6 On 21/02/2026 Spot Bond					0.00000	100.76342			0.00	0	
<b>Total NBKB63 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBKB63</b>									<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2028 Spot Bond					0.00000	102.15245			0.00	0	
<b>Total NBKB64 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBKB64</b>									<b>0.00</b>	<b>0</b>	
NBKB6 On 21/02/2028 Spot Bond					0.00000	100.80076			0.00	400,000,000	200,000,000
<b>Total NBKB65 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For NBKB65</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
NBKB6 On 21/02/2030 Spot Bond					0.00000	100.85038			0.00	0	
<b>Total NBKB66 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBKB66</b>									<b>0.00</b>	<b>0</b>	
NBKB6 On 21/02/2033 Spot Bond					0.00000	100.85696			0.00	0	
<b>Total NBKB67 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBKB67</b>									<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.07105			0.00	0	
<b>Total NCLN82 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>									<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>									<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			10.10000	100.76279	10.10000	100.73581			0.00	0	
<b>Total NCLN83 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>									<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.20402			0.00	302,655,200	75,663,800
<b>Total NCLN84 SPOT</b>									<b>0.00</b>	<b>302,655,200</b>	<b>75,663,800</b>
<b>Total For NCLN84</b>									<b>0.00</b>	<b>302,655,200</b>	<b>75,663,800</b>
NCLN8 On 20/03/2024 Spot Bond			9.75500	100.91933	9.75500	100.89321		2,894,737,720,000.00		296,744,000	74,186,000
<b>Total NCLN85 SPOT</b>								<b>2,894,737,720,000.00</b>		<b>296,744,000</b>	<b>74,186,000</b>
<b>Total For NCLN85</b>								<b>2,894,737,720,000.00</b>		<b>296,744,000</b>	<b>74,186,000</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
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.20509				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	100.20664				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.20877				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.59541				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.59541				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	100.80786				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	102.08219				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.47236				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.89533				0.00	2,460,234,800	450,925,200
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>2,460,234,800</b>	<b>450,925,200</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>2,460,234,800</b>	<b>450,925,200</b>
NGL08 On 02/07/2025 Spot Bond					0.00000	103.85754				0.00	4,629,236,000	933,181,000
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>4,629,236,000</b>	<b>933,181,000</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>4,629,236,000</b>	<b>933,181,000</b>
NGL09 On 19/06/2026 Spot Bond					0.00000	101.03798				0.00	1,826,681,600	334,804,100
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>1,826,681,600</b>	<b>334,804,100</b>
<b>Total For NGL09</b>										<b>0.00</b>	<b>1,826,681,600</b>	<b>334,804,100</b>
NGL10 On 27/12/2026 Spot Bond					0.00000	100.02435				0.00	0	
<b>Total NGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NGL10</b>										<b>0.00</b>	<b>0</b>	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.93891				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	103.51645				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	101.94878				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	106.02098				0.00	0	500,000,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
NGT10: On 22/05/2025 Spot Bond					0.00000	103.28832				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	105.04658				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	104.88212				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	103.97340				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 04/11/2026 Spot Bond					0.00000	101.55480				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	101.57341				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	101.94176				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	100.49011				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total 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	102.41436				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	100.43529				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	106.04845				0.00	150,000,000	3,500,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>150,000,000</b>	<b>3,500,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>150,000,000</b>	<b>3,500,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	101.31141				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	103.75249				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond					0.00000	102.56752				0.00	940,000,000	940,000,00
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>940,000,000</b>	<b>940,000,00</b>
<b>Total For NHM020</b>										<b>0.00</b>	<b>940,000,000</b>	<b>940,000,00</b>
NHM02 On 26/11/2026 Spot Bond					0.00000	103.03574				0.00	0	
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM021</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.05048				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	101.80669				0.00	0	
<b>Total NHM023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM023</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.59000	5.59000	5.59000	229.87976				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			4.40500	4.40500	4.40500	216.54619				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI25 On 31/01/2025 Spot Bond			3.96500	3.96500	3.96500	166.01983				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			4.93000	4.93000	4.93000	115.52937				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.39000	5.39000	5.39000	117.49759				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			4.07000	4.07000	4.07000	165.70995				0.00	0	
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	276.62064	3.45000	276.56136				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			3.87000	3.87000	3.87000	166.30086				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			4.05000	4.05000	4.05000	220.12561				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			4.19500	218.70675	4.19500	218.65547				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			5.41000	91.53528	5.41000	117.22187				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	100.56551				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	146.21033				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	101.62279				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	101.90002				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	101.53970				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	101.65746				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	100.82200				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	100.36974				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	100.87594				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	100.35085				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	101.22460				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	101.12781				0.00	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 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	98.59990				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	89.43390				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	96.09837				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	100.39115				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	95.85729				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	94.81842				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	100.59468				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	100.02144				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	100.21008				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	100.35212				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	100.21008				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN116 On 23/10/2023 Spot Bond					0.00000	98.25429				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	97.21982				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
<b>Total NN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN162</b>										<b>0.00</b>	<b>0</b>	
NN163 On 21/06/2027 Spot Bond					0.00000	100.20892				0.00	0	
<b>Total NN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN163</b>										<b>0.00</b>	<b>0</b>	
NN176 On 18/06/2024 Spot Bond					0.00000	100.20085				0.00	0	
<b>Total NN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN176</b>										<b>0.00</b>	<b>0</b>	
NN177 On 12/11/2025 Spot Bond			10.13500	10.13500	10.13500	102.41046				0.00	0	
<b>Total NN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN177</b>										<b>0.00</b>	<b>0</b>	
NN178 On 02/04/2029 Spot Bond			9.76500	9.76500	9.76500	103.97845				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			9.79000	9.79000	9.79000	102.71018				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	100.83003				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	106.73764				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	137.21000				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	126.32000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 15/07/2025 Spot Bond					0.00000	139.88000				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	137.62000				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	134.44832				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
<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	100.64083				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	100.88073				0.00	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 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	100.63478				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	100.63894				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	100.32687				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	100.25247				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>	
NNF09: On 20/06/2023 Spot Bond					0.00000	100.25247				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>	
NNF09: On 27/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
<b>Total NNF098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
<b>Total For NNF098</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
NQ1A1: On 22/05/2052 Spot Bond					0.00000	125.10311				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	88.12470				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	100.92843				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.86241				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.88483				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.89399				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>	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	109.36067				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>	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	100.89918				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>	
NQ1B21 On 22/05/2054 Spot Bond					0.00000	100.94894				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>	
NQ1C10 On 22/05/2052 Spot Bond					0.00000	100.91231				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>	
NQ1C17 On 22/05/2052 Spot Bond					0.00000	111.11226				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>	
NQF1D5 On 22/05/2052 Spot Bond					0.00000	100.79771				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>	
NRA023 On 31/05/2023 Spot Bond			4.82000	214.02848	4.82000	213.97466				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>	
NRA028 On 30/11/2028 Spot Bond			10.86500	109.72104	10.86500	109.68915			91,842,722,892,000.00	8,453,080,800	2,533,270,200	
<b>Total NRA028 SPOT</b>									<b>11,842,722,892,000.00</b>	<b>8,453,080,800</b>	<b>2,533,270,200</b>	
<b>Total For NRA028</b>									<b>11,842,722,892,000.00</b>	<b>8,453,080,800</b>	<b>2,533,270,200</b>	
NRA028/R186 On 30/11/2028 Spot Bond			100.00000	16.85045	100.00000	16.81295			0.00	0		
<b>Total NRA028/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NRA028/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.99088				0.00	0	
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.44244				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total For NTC27</b>									<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.92828			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	101.41579			0.00	0	
<b>Total NTC33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>									<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.16935			0.00	0	
<b>Total NTC34 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC34</b>									<b>0.00</b>	<b>0</b>	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.49126			0.00	0	
<b>Total NTC35 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC35</b>									<b>0.00</b>	<b>0</b>	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.86898			0.00	0	5,000,000.00
<b>Total NTC36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
<b>Total For NTC36</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
NTC37 On 12/10/2027 Spot Bond					0.00000	101.80504			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	101.13214			0.00	0	1,000,000.00
<b>Total NTC38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For NTC38</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
NTC39 On 14/02/2028 Spot Bond					0.00000	101.02622			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			100.00000	100.00000	100.00000	100.00000			0.00	0	1,000,000.00
<b>Total NTCG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For NTCG01</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
OML07 On 19/03/2025 Spot Bond			8.02500	105.54165	8.02500	105.51908			0.00	0	1,530,000.00
<b>Total OML07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,530,000.00</b>
<b>Total For OML07</b>									<b>0.00</b>	<b>0</b>	<b>1,530,000.00</b>
OML10 On 14/09/2025 Spot Bond			8.50500	106.64951	8.50500	106.62537		4,940,108,838,000.00		580,847,600	815,211,900
<b>Total OML10 SPOT</b>								<b>4,940,108,838,000.00</b>		<b>580,847,600</b>	<b>815,211,900</b>
<b>Total For OML10</b>								<b>4,940,108,838,000.00</b>		<b>580,847,600</b>	<b>815,211,900</b>
OML11 On 11/06/2024 Spot Bond					0.00000	101.01362			0.00	3,309,175,600	667,085,300

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 OML11 SPOT</b>										<b>0.00</b>	<b>3,309,175,600</b>	<b>667,085,300</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>3,309,175,600</b>	<b>667,085,300</b>
OML12 On 12/11/2025 Spot Bond					0.00000	102.94398				0.00	2,383,161,200	480,421,000
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>2,383,161,200</b>	<b>480,421,000</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>2,383,161,200</b>	<b>480,421,000</b>
OML13 On 23/09/2026 Spot Bond					0.00000	101.03396				0.00	0	600,000,000
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
OML14 On 23/06/2027 Spot Bond					0.00000	100.61472				0.00	0	
<b>Total OML14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML14</b>										<b>0.00</b>	<b>0</b>	
OML15 On 28/10/2027 Spot Bond					0.00000	101.40423				0.00	0	
<b>Total OML15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML15</b>										<b>0.00</b>	<b>0</b>	
PARS01 On 13/12/2025 Spot Bond					0.00000	100.67911				0.00	800,000,000	400,000,000
<b>Total PARS01 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For PARS01</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
PARS02 On 13/12/2027 Spot Bond					0.00000	100.88729				0.00	0	
<b>Total PARS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PARS02</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.40605				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.65450				0.00	2,643,266,000	532,848,000
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>2,643,266,000</b>	<b>532,848,000</b>
<b>Total For PEP03</b>										<b>0.00</b>	<b>2,643,266,000</b>	<b>532,848,000</b>
PEP04 On 05/05/2026 Spot Bond					0.00000	102.30390				0.00	0	550,000,000
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>550,000,000</b>
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	<b>550,000,000</b>
PEP05 On 06/03/2026 Spot Bond					0.00000	100.51105				0.00	0	
<b>Total PEP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP05</b>										<b>0.00</b>	<b>0</b>	
PEP06 On 06/03/2028 Spot Bond					0.00000	100.51987				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
PMM57 On 08/10/2023 Spot Bond					0.00000	101.99266				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	100.72672				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	100.70787				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	100.71928				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			8.32500	109.65470	8.35500	109.53149			610,957,901,007,500.00	2,716,030,979,100	2,757,051,027,900	
<b>Total R186 SPOT</b>									<b>10,957,901,007,500.00</b>	<b>716,030,979,100</b>	<b>757,051,027,900</b>	
<b>Total For R186</b>									<b>10,957,901,007,500.00</b>	<b>716,030,979,100</b>	<b>757,051,027,900</b>	
R197 On 07/12/2023 Spot Bond			3.07000	334.05540	3.17000	333.76307			417,520,000,000,000.00	136,000,000,000	518,579,181,500	
<b>Total R197 SPOT</b>									<b>17,520,000,000,000.00</b>	<b>136,000,000,000</b>	<b>518,579,181,500</b>	
<b>Total For R197</b>									<b>17,520,000,000,000.00</b>	<b>136,000,000,000</b>	<b>518,579,181,500</b>	
R202 On 07/12/2033 Spot Bond			4.56000	251.13078	4.59000	250.42012			48,295,282,848,000.00	10,591,070,800	87,420,165,300	
<b>Total R202 SPOT</b>									<b>18,295,282,848,000.00</b>	<b>10,591,070,800</b>	<b>87,420,165,300</b>	
<b>Total For R202</b>									<b>18,295,282,848,000.00</b>	<b>10,591,070,800</b>	<b>87,420,165,300</b>	
R2030 On 31/01/2030 Spot Bond			9.92500	91.83983	9.95000	91.70058			449,926,563,700,000.00	3,974,803,684,000	2,545,334,374,100	
<b>Total R2030 SPOT</b>									<b>19,926,563,700,000.00</b>	<b>974,803,684,000</b>	<b>545,334,374,100</b>	
<b>Total For R2030</b>									<b>19,926,563,700,000.00</b>	<b>974,803,684,000</b>	<b>545,334,374,100</b>	
R2032 On 31/03/2032 Spot Bond			10.58000	86.63589	10.55500	86.74156			060,632,401,020,000.00	1,896,090,019,000	1,601,948,889,100	
<b>Total R2032 SPOT</b>									<b>10,632,401,020,000.00</b>	<b>896,090,019,000</b>	<b>501,948,889,100</b>	
<b>Total For R2032</b>									<b>10,632,401,020,000.00</b>	<b>896,090,019,000</b>	<b>501,948,889,100</b>	
R2035 On 28/02/2035 Spot Bond			11.20500	85.55799	11.14000	85.90975			688,553,426,312,000.00	1,757,122,126,400	1,432,200,049,800	
<b>Total R2035 SPOT</b>									<b>18,553,426,312,000.00</b>	<b>757,122,126,400</b>	<b>432,200,049,800</b>	
<b>Total For R2035</b>									<b>18,553,426,312,000.00</b>	<b>757,122,126,400</b>	<b>432,200,049,800</b>	
R2037 On 31/01/2037 Spot Bond			11.50000	80.77496	11.43500	81.12760			287,131,573,200,000.00	720,620,136,800	386,508,637,100	
<b>Total R2037 SPOT</b>									<b>17,131,573,200,000.00</b>	<b>720,620,136,800</b>	<b>386,508,637,100</b>	
<b>Total For R2037</b>									<b>17,131,573,200,000.00</b>	<b>720,620,136,800</b>	<b>386,508,637,100</b>	
R2040 On 31/01/2040 Spot Bond			11.69000	81.77412	11.61500	82.21231			395,956,320,118,000.00	1,060,389,762,200	1,640,884,380,400	
<b>Total R2040 SPOT</b>									<b>15,956,320,118,000.00</b>	<b>060,389,762,200</b>	<b>540,884,380,400</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
<b>Total For R2040</b>									<b>15,956,320,118,000.00</b>	<b>060,389,762,200</b>	<b>540,884,380,40</b>
R2044 On 31/01/2044 Spot Bond			11.81000	77.81097	11.73000	78.28246			164,467,388,804,000.00	945,340,168,400	1,357,721,710,10
<b>Total R2044 SPOT</b>									<b>14,467,388,804,000.00</b>	<b>945,340,168,400</b>	<b>357,721,710,10</b>
<b>Total For R2044</b>									<b>14,467,388,804,000.00</b>	<b>945,340,168,400</b>	<b>357,721,710,10</b>
R2048 On 28/02/2048 Spot Bond			11.67000	77.13335	11.59500	77.59183			069,526,106,572,000.00	2,748,031,371,600	1,060,816,093,50
<b>Total R2048 SPOT</b>									<b>19,526,106,572,000.00</b>	<b>748,031,371,600</b>	<b>106,816,093,50</b>
<b>Total For R2048</b>									<b>19,526,106,572,000.00</b>	<b>748,031,371,600</b>	<b>106,816,093,50</b>
R209 On 31/03/2036 Spot Bond			11.25000	66.22801	11.18500	66.53861			053,299,639,875,000.00	538,071,079,100	601,419,654,90
<b>Total R209 SPOT</b>									<b>13,299,639,875,000.00</b>	<b>538,071,079,100</b>	<b>601,419,654,90</b>
<b>Total For R209</b>									<b>13,299,639,875,000.00</b>	<b>538,071,079,100</b>	<b>601,419,654,90</b>
R210 On 31/03/2028 Spot Bond			3.67000	224.08173	3.69500	223.77293			60,287,422,869,000.00	16,427,090,700	313,356,958,50
<b>Total R210 SPOT</b>									<b>10,287,422,869,000.00</b>	<b>16,427,090,700</b>	<b>313,356,958,50</b>
<b>Total For R210</b>									<b>10,287,422,869,000.00</b>	<b>16,427,090,700</b>	<b>313,356,958,50</b>
R213 On 28/02/2031 Spot Bond			10.35000	82.72600	10.33500	82.77378			342,798,683,085,000.00	902,685,863,100	1,305,650,168,40
<b>Total R213 SPOT</b>									<b>12,798,683,085,000.00</b>	<b>902,685,863,100</b>	<b>305,650,168,40</b>
<b>Total For R213</b>									<b>12,798,683,085,000.00</b>	<b>902,685,863,100</b>	<b>305,650,168,40</b>
R214 On 28/02/2041 Spot Bond			11.54500	62.64803	11.46500	63.04839			401,202,900,611,000.00	294,603,975,800	405,122,569,00
<b>Total R214 SPOT</b>									<b>11,202,900,611,000.00</b>	<b>294,603,975,800</b>	<b>405,122,569,00</b>
<b>Total For R214</b>									<b>11,202,900,611,000.00</b>	<b>294,603,975,800</b>	<b>405,122,569,00</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.03630			0.00	0	
<b>Total RDFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.42955			0.00	400,000,000	200,000,00
<b>Total RDFB17 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For RDFB17</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.68629			0.00	0	
<b>Total RDFB18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>									<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.18920			0.00	780,000,000	780,000,00
<b>Total RDFB20 SPOT</b>									<b>0.00</b>	<b>780,000,000</b>	<b>780,000,00</b>
<b>Total For RDFB20</b>									<b>0.00</b>	<b>780,000,000</b>	<b>780,000,00</b>
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.53444			0.00	0	
<b>Total RDFB21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>									<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.24899			0.00	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 RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.05975				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	102.31001				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	100.43064				0.00	0	
<b>Total RDFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG01</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2027 Spot Bond					0.00000	99.92795				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	100.15068				0.00	0	
<b>Total RDFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG03</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.15541				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	100.46678				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	100.47086				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	101.54753				0.00	1,140,000,000	570,000,000
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>1,140,000,000</b>	<b>570,000,000</b>
<b>Total For RED131</b>										<b>0.00</b>	<b>1,140,000,000</b>	<b>570,000,000</b>
RED15 On 31/01/2028 Spot Bond					0.00000	97.20129				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16 On 07/12/2023 Spot Bond					0.00000	100.73137				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED17 On 14/11/2025 Spot Bond					0.00000	101.35339				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	101.45433				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	102.01386				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2023 Spot Bond					0.00000	100.73897				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	100.54224				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	102.64173				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	102.91768				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	101.54008				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	101.92381				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	101.66116				0.00	1,313,938,400	276,487,700
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>1,313,938,400</b>	<b>276,487,700</b>
<b>Total For RES52</b>										<b>0.00</b>	<b>1,313,938,400</b>	<b>276,487,700</b>
RES53 On 20/09/2025 Spot Bond					0.00000	100.20304				0.00	1,138,711,600	239,615,300
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>1,138,711,600</b>	<b>239,615,300</b>
<b>Total For RES53</b>										<b>0.00</b>	<b>1,138,711,600</b>	<b>239,615,300</b>
RES59 On 13/10/2027 Spot Bond					0.00000	101.81476				0.00	0	
<b>Total RES59 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 RES59</b>										<b>0.00</b>	<b>0</b>	
RES60 On 06/12/2025 Spot Bond					0.00000	100.52513				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	100.32196				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	101.07020				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	100.30880				0.00	0	
<b>Total RES63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES63</b>										<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.19463				0.00	0	
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.19399				0.00	2,656,020,800	664,005,200
<b>Total RFCA2 SPOT</b>										<b>0.00</b>	<b>2,656,020,800</b>	<b>664,005,200</b>
<b>Total For RFCA2</b>										<b>0.00</b>	<b>2,656,020,800</b>	<b>664,005,200</b>
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.20271				0.00	0	
<b>Total RFCB1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB1</b>										<b>0.00</b>	<b>0</b>	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.20058				0.00	0	
<b>Total RFCB2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB2</b>										<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.21227				0.00	0	
<b>Total RFCC1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC1</b>										<b>0.00</b>	<b>0</b>	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.21015				0.00	0	
<b>Total RFCC2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC2</b>										<b>0.00</b>	<b>0</b>	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.23559				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	100.23347				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
<b>Total RFCD2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD2</b>										<b>0.00</b>	<b>0</b>	
RMB106 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMB106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMB106</b>										<b>0.00</b>	<b>0</b>	
RN2027 On 11/07/2027 Spot Bond					0.00000	104.46236				0.00	21,850,371,600	11,762,592,900
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>21,850,371,600</b>	<b>11,762,592,900</b>
<b>Total For RN2027</b>										<b>0.00</b>	<b>21,850,371,600</b>	<b>11,762,592,900</b>
RW23 On 10/12/2023 Spot Bond			9.28500	102.97110	9.28500	102.94543			2,244,741,600,000.00	241,760,000	60,440,000	
<b>Total RW23 SPOT</b>									<b>2,244,741,600,000.00</b>	<b>241,760,000</b>	<b>60,440,000</b>	
<b>Total For RW23</b>									<b>2,244,741,600,000.00</b>	<b>241,760,000</b>	<b>60,440,000</b>	
RW28 On 10/12/2028 Spot Bond			11.43000	98.16776	11.43000	98.13778			28,296,175,437,000.00	2,475,605,900	1,150,541,300	
<b>Total RW28 SPOT</b>									<b>28,296,175,437,000.00</b>	<b>2,475,605,900</b>	<b>1,150,541,300</b>	
<b>Total For RW28</b>									<b>28,296,175,437,000.00</b>	<b>2,475,605,900</b>	<b>1,150,541,300</b>	
RW31 On 30/06/2031 Spot Bond			11.63500	97.61966	11.63500	97.58934			0.00	0	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	100.50281			0.00	0	3,300,000,000	
<b>Total RWL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,300,000,000</b>	
<b>Total For RWL26</b>									<b>0.00</b>	<b>0</b>	<b>3,300,000,000</b>	
RWL28 On 30/06/2028 Spot Bond			10.63000	98.68884	10.63000	98.66078			0.00	0	0	
<b>Total RWL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RWL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.50103			0.00	0	0	
<b>Total SBN02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBN02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.82166			0.00	139,443,200	69,721,600	
<b>Total SBN03 SPOT</b>									<b>0.00</b>	<b>139,443,200</b>	<b>69,721,600</b>	
<b>Total For SBN03</b>									<b>0.00</b>	<b>139,443,200</b>	<b>69,721,600</b>	
SBS20 On 15/05/2026 Spot Bond			9.03000	106.42682	9.03000	106.40085			8,758,774,920,000.00	969,964,000	205,324,400	
<b>Total SBS20 SPOT</b>									<b>8,758,774,920,000.00</b>	<b>969,964,000</b>	<b>205,324,400</b>	
<b>Total For SBS20</b>									<b>8,758,774,920,000.00</b>	<b>969,964,000</b>	<b>205,324,400</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBS21 On 15/05/2026 Spot Bond					0.00000	103.52145			0.00	9,683,944,400	2,252,152,90
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>9,683,944,400</b>	<b>2,252,152,90</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>9,683,944,400</b>	<b>2,252,152,90</b>
SBS27 On 20/02/2024 Spot Bond			8.67500	102.24919	8.67500	102.22520		83,993,883,100,000.00	9,682,292,000	9,960,662,00	
<b>Total SBS27 SPOT</b>								<b>13,993,883,100,000.00</b>	<b>9,682,292,000</b>	<b>9,960,662,00</b>	
<b>Total For SBS27</b>								<b>13,993,883,100,000.00</b>	<b>9,682,292,000</b>	<b>9,960,662,00</b>	
SBS3 On 25/05/2026 Spot Bond			8.90500	100.88552	8.90500	100.86125		6,025,507,696,000.00	676,643,200	169,160,80	
<b>Total SBS3 SPOT</b>								<b>6,025,507,696,000.00</b>	<b>676,643,200</b>	<b>169,160,80</b>	
<b>Total For SBS3</b>								<b>6,025,507,696,000.00</b>	<b>676,643,200</b>	<b>169,160,80</b>	
SBS31 On 12/06/2027 Spot Bond			9.35500	104.31663	9.35500	104.29043		14,448,419,558,000.00	1,544,459,600	324,995,50	
<b>Total SBS31 SPOT</b>								<b>14,448,419,558,000.00</b>	<b>1,544,459,600</b>	<b>324,995,50</b>	
<b>Total For SBS31</b>								<b>14,448,419,558,000.00</b>	<b>1,544,459,600</b>	<b>324,995,50</b>	
SBS34 On 19/09/2024 Spot Bond			8.72500	102.13156	8.72500	102.10786		0.00	0		
<b>Total SBS34 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For SBS34</b>								<b>0.00</b>	<b>0</b>		
SBS38 On 29/01/2025 Spot Bond			8.67500	102.15136	8.67500	102.12741		0.00	0		
<b>Total SBS38 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For SBS38</b>								<b>0.00</b>	<b>0</b>		
SBS39 On 29/01/2030 Spot Bond			10.13500	99.49596	10.13500	99.46880		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			8.78000	108.27841	8.78000	108.25271		2,142,607,984,000.00	244,032,800	61,008,20	
<b>Total SBS42 SPOT</b>								<b>2,142,607,984,000.00</b>	<b>244,032,800</b>	<b>61,008,20</b>	
<b>Total For SBS42</b>								<b>2,142,607,984,000.00</b>	<b>244,032,800</b>	<b>61,008,20</b>	
SBS43 On 12/11/2027 Spot Bond			9.38000	109.37359	9.38000	109.34590		5,188,381,912,000.00	553,132,400	138,283,10	
<b>Total SBS43 SPOT</b>								<b>5,188,381,912,000.00</b>	<b>553,132,400</b>	<b>138,283,10</b>	
<b>Total For SBS43</b>								<b>5,188,381,912,000.00</b>	<b>553,132,400</b>	<b>138,283,10</b>	
SBS51 On 31/01/2024 Spot Bond			8.64500	8.64500	8.64500	102.39258		0.00	0		
<b>Total SBS51 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For SBS51</b>								<b>0.00</b>	<b>0</b>		
SBS52 On 29/01/2030 Spot Bond					0.00000	103.82457		0.00	0		
<b>Total SBS52 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For SBS52</b>								<b>0.00</b>	<b>0</b>		
SBS53 On 03/05/2027 Spot Bond					0.00000	103.42645		0.00	8,062,132,400	1,810,229,20	
<b>Total SBS53 SPOT</b>								<b>0.00</b>	<b>8,062,132,400</b>	<b>1,810,229,20</b>	

Contract Details	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 SBS53</b>										<b>0.00</b>	<b>8,062,132,400</b>	<b>1,810,229,200</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	101.37566				0.00	2,615,517,600	527,254,500
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>2,615,517,600</b>	<b>527,254,500</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>2,615,517,600</b>	<b>527,254,500</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	102.78664				0.00	3,906,689,200	807,839,100
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>3,906,689,200</b>	<b>807,839,100</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>3,906,689,200</b>	<b>807,839,100</b>
SBS62 On 31/01/2024 Spot Bond					0.00000	101.76093				0.00	167,415,200	41,853,800
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>167,415,200</b>	<b>41,853,800</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>167,415,200</b>	<b>41,853,800</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	102.12248				0.00	836,658,400	209,164,600
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>836,658,400</b>	<b>209,164,600</b>
<b>Total For SBS63</b>										<b>0.00</b>	<b>836,658,400</b>	<b>209,164,600</b>
SBS64 On 31/01/2029 Spot Bond					0.00000	102.24678				0.00	0	0
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS65 On 15/05/2024 Spot Bond					0.00000	101.31924				0.00	0	0
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	100.58704				0.00	2,586,382,800	535,165,900
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>2,586,382,800</b>	<b>535,165,900</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>2,586,382,800</b>	<b>535,165,900</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	101.24210				0.00	3,121,190,400	911,361,700
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>3,121,190,400</b>	<b>911,361,700</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>3,121,190,400</b>	<b>911,361,700</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	100.64895				0.00	0	0
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS70 On 02/02/2025 Spot Bond					0.00000	101.70022				0.00	0	0
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS71 On 02/02/2027 Spot Bond					0.00000	101.43344				0.00	0	0
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS72 On 02/02/2029 Spot Bond					0.00000	100.77927				0.00	9,003,462,800	2,250,865,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>9,003,462,800</b>	<b>2,250,865,70</b>
<b>Total For SBS72</b>										<b>0.00</b>	<b>9,003,462,800</b>	<b>2,250,865,70</b>
SBS74 On 26/04/2025 Spot Bond					0.00000	101.75424				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	102.15265				0.00	11,254,327,600	2,813,581,90
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>11,254,327,600</b>	<b>2,813,581,90</b>
<b>Total For SBS75</b>										<b>0.00</b>	<b>11,254,327,600</b>	<b>2,813,581,90</b>
SBS76 On 26/04/2032 Spot Bond					0.00000	102.05658				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	102.00467				0.00	0	
<b>Total SBS77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS77</b>										<b>0.00</b>	<b>0</b>	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.63215				0.00	0	
<b>Total SBS78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS78</b>										<b>0.00</b>	<b>0</b>	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.26453				0.00	0	
<b>Total SBS79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS79</b>										<b>0.00</b>	<b>0</b>	
SBS80 On 03/02/2028 Spot Bond			9.47000	9.47000	9.47000	100.09528				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			4.07000	331.83418	4.07000	331.75751				0.00	0	250,000,00
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
SBSI14 On 07/12/2033 Spot Bond			5.34000	5.34000	5.34000	234.81970				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.71566				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.13857				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
SBT103 On 31/03/2024 Spot Bond					0.00000	102.30441				0.00	0	600,000,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	104.11393				0.00	0	449,500,00
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>449,500,00</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	<b>449,500,00</b>
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			140,000,000,000,000.00	1,400,000,000	700,000,00	
<b>Total SBT105 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>1,400,000,000</b>	<b>700,000,00</b>	
<b>Total For SBT105</b>									<b>10,000,000,000,000.00</b>	<b>1,400,000,000</b>	<b>700,000,00</b>	
SBT106 On 31/12/2026 Spot Bond					0.00000	100.33378				0.00	10,200,000,000	5,100,000,00
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>10,200,000,000</b>	<b>5,100,000,00</b>
<b>Total For SBT106</b>										<b>0.00</b>	<b>10,200,000,000</b>	<b>5,100,000,00</b>
SBT107 On 08/04/2027 Spot Bond					0.00000	105.12611				0.00	9,400,000,000	6,200,000,00
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>9,400,000,000</b>	<b>6,200,000,00</b>
<b>Total For SBT107</b>										<b>0.00</b>	<b>9,400,000,000</b>	<b>6,200,000,00</b>
SBT108 On 13/07/2027 Spot Bond					0.00000	104.72165				0.00	5,300,000,000	10,300,000,00
<b>Total SBT108 SPOT</b>										<b>0.00</b>	<b>5,300,000,000</b>	<b>10,300,000,00</b>
<b>Total For SBT108</b>										<b>0.00</b>	<b>5,300,000,000</b>	<b>10,300,000,00</b>
SBT109 On 31/12/2027 Spot Bond					0.00000	100.16950				0.00	0	
<b>Total SBT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT109</b>										<b>0.00</b>	<b>0</b>	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.39176				0.00	2,858,856,400	601,579,70
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>2,858,856,400</b>	<b>601,579,70</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>2,858,856,400</b>	<b>601,579,70</b>
SBT203 On 03/12/2023 Spot Bond			9.24000	104.03161	9.24000	104.00579				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.83513				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.48823				0.00	0	2,950,000,00
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,950,000,00</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	<b>2,950,000,00</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	104.31766				0.00	400,000,000	4,750,000,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>4,750,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For SBT207</b>										<b>0.00</b>	<b>400,000,000</b>	<b>4,750,000,00</b>
SBT207 On 28/11/2025 Spot Bond					0.00000	103.10441				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>	
SBT208 On 29/06/2026 Spot Bond					0.00000	101.28449				0.00	0	1,000,000,00
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
SLI5 On 16/08/2026 Spot Bond					0.00000	101.71012				0.00	3,359,056,400	677,140,10
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>3,359,056,400</b>	<b>677,140,10</b>
<b>Total For SLI5</b>										<b>0.00</b>	<b>3,359,056,400</b>	<b>677,140,10</b>
SLI6 On 16/08/2028 Spot Bond					0.00000	101.46680				0.00	2,268,363,200	457,269,80
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>2,268,363,200</b>	<b>457,269,80</b>
<b>Total For SLI6</b>										<b>0.00</b>	<b>2,268,363,200</b>	<b>457,269,80</b>
SLI7 On 16/08/2028 Spot Bond			9.30500	97.25306	9.30500	97.22863				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	101.26817				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	101.04869				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	101.03757				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	101.07072				0.00	0	
<b>Total SLRA9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA9</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.09309				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	101.08196				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	101.05976				0.00	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 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	101.09288				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	101.11526				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	101.10968				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.10410				0.00	0	
<b>Total SLRC8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC8</b>										<b>0.00</b>	<b>0</b>	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.13719				0.00	0	
<b>Total SLRC9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC9</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			9.08000	105.51751	9.08000	105.49136				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.71449				0.00	1,083,621,200	229,383,600
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>1,083,621,200</b>	<b>229,383,600</b>
<b>Total For SNT05</b>										<b>0.00</b>	<b>1,083,621,200</b>	<b>229,383,600</b>
SNT06 On 16/05/2027 Spot Bond					0.00000	101.46792				0.00	905,442,400	226,360,600
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>905,442,400</b>	<b>226,360,600</b>
<b>Total For SNT06</b>										<b>0.00</b>	<b>905,442,400</b>	<b>226,360,600</b>
SOL01 On 17/10/2025 Spot Bond					0.00000	101.99438				0.00	0	
<b>Total SOL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOL01</b>										<b>0.00</b>	<b>0</b>	
SOL02 On 17/10/2027 Spot Bond					0.00000	102.22343				0.00	0	
<b>Total SOL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOL02</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.34458				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.82501				0.00	418,328,800	104,582,200
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>418,328,800</b>	<b>104,582,200</b>
<b>Total For SPDA14</b>										<b>0.00</b>	<b>418,328,800</b>	<b>104,582,200</b>
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.83635				0.00	853,391,200	213,347,800
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>853,391,200</b>	<b>213,347,800</b>
<b>Total For SPDA15</b>										<b>0.00</b>	<b>853,391,200</b>	<b>213,347,800</b>
SPDA1: On 21/08/2025 Spot Bond					0.00000	100.82595				0.00	0	10,000,000,000
<b>Total SPDA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For SPDA16</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
SPDA1: On 21/08/2027 Spot Bond					0.00000	100.83905				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	100.57358				0.00	0	5,000,000,000
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
SPG00: On 15/03/2024 Spot Bond					0.00000	100.85774				0.00	1,450,000,000	1,450,000,000
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>1,450,000,000</b>	<b>1,450,000,000</b>
<b>Total For SPG005</b>										<b>0.00</b>	<b>1,450,000,000</b>	<b>1,450,000,000</b>
SPG00: On 18/06/2024 Spot Bond					0.00000	100.70507				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	102.21426				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	101.23177				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	101.97621				0.00	0	
<b>Total SPG011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG011</b>										<b>0.00</b>	<b>0</b>	
SPGC0: On 12/07/2023 Spot Bond					0.00000	101.72327				0.00	0	
<b>Total SPGC03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC03</b>										<b>0.00</b>	<b>0</b>	
SSA07: On 15/05/2023 Spot Bond					0.00000	101.33677				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For SSA07</b>										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.02220				0.00	0	
<b>Total SSA08 SPOT</b>										0.00	0	
<b>Total For SSA08</b>										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.71000	4.71000	4.71000	163.83707				0.00	0	
<b>Total SSN011 SPOT</b>										0.00	0	
<b>Total For SSN011</b>										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.33000	109.63826	8.33000	109.61368				0.00	0	
<b>Total SSN017 SPOT</b>										0.00	0	
<b>Total For SSN017</b>										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.82500	85.23769	9.82500	85.21548				0.00	0	
<b>Total SSN021 SPOT</b>										0.00	0	
<b>Total For SSN021</b>										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.68529				0.00	0	
<b>Total SSN029 SPOT</b>										0.00	0	
<b>Total For SSN029</b>										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	102.45254				0.00	0	
<b>Total SSN040 SPOT</b>										0.00	0	
<b>Total For SSN040</b>										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.78500	105.00855	8.78500	104.98375				0.00	0	
<b>Total SSN041 SPOT</b>										0.00	0	
<b>Total For SSN041</b>										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.34000	118.22165	5.34000	118.19022				0.00	0	
<b>Total SSN043 SPOT</b>										0.00	0	
<b>Total For SSN043</b>										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.26095				0.00	0	
<b>Total SSN044 SPOT</b>										0.00	0	
<b>Total For SSN044</b>										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.47327				0.00	0	
<b>Total SSN046 SPOT</b>										0.00	0	
<b>Total For SSN046</b>										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.12641				0.00	0	
<b>Total SSN047 SPOT</b>										0.00	0	
<b>Total For SSN047</b>										0.00	0	
SSN05 On 08/12/2023 Spot Bond			4.20000	4.20000	4.20000	331.46955				0.00	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 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			4.11500	4.11500	4.11500	165.57736				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			5.54000	5.54000	5.54000	115.44843				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2029 Spot Bond			4.88000	4.88000	4.88000	115.84993				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			4.87500	4.87500	4.87500	211.90923				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.71202				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.70371				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	100.33224				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	100.32736				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	109.68587				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.67022				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.20449				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07( On 13/07/2023 Spot Bond					0.00000	101.87150				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN08( On 27/08/2024 Spot Bond					0.00000	100.74829				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08( On 12/09/2025 Spot Bond					0.00000	100.39704				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08( On 05/11/2023 Spot Bond					0.00000	101.28203				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08( On 07/12/2033 Spot Bond			5.46500	5.46500	5.46500	232.33398				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08( On 21/12/2026 Spot Bond					0.00000	99.33817				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09( On 31/01/2030 Spot Bond					0.00000	99.90191				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09( On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09( On 07/06/2023 Spot Bond					0.00000	100.53723				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10( On 31/01/2030 Spot Bond			10.61500	88.74180	10.61500	88.71645				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	100.16865				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10( On 31/03/2028 Spot Bond			4.85500	212.15772	4.85500	212.10422				0.00	0	
<b>Total SSN104 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 SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 07/12/2033 Spot Bond			5.64500	228.87232	5.64500	228.80979				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.62971				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	100.43250				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.62091				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	98.34019				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 03/11/2023 Spot Bond					0.00000	98.09666				0.00	0	
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.49032				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			7.07500	7.07500	7.07500	100.92804				0.00	0	
<b>Total SSN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 08/06/2023 Spot Bond					0.00000	100.45804				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	100.84579				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	106.16858				0.00	0	
<b>Total SSN174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN174</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 31/03/2046 Spot Bond			4.68036	112.26185	4.68036	112.23406				0.00	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 SSN175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN175</b>										<b>0.00</b>	<b>0</b>	
SSN175 On 31/12/2050 Spot Bond			4.67932	47.44190	4.67932	114.61799				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>	
SSN176 On 28/09/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN178</b>										<b>0.00</b>	<b>0</b>	
SSN178 On 09/06/2024 Spot Bond					0.00000	100.42645				0.00	0	
<b>Total SSN180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN180</b>										<b>0.00</b>	<b>0</b>	
SSN180 On 18/02/2024 Spot Bond					0.00000	100.82563				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>	
SSN183 On 28/04/2023 Spot Bond					0.00000	101.34735				0.00	0	
<b>Total SSN184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN184</b>										<b>0.00</b>	<b>0</b>	
SSN184 On 17/05/2023 Spot Bond					0.00000	100.87548				0.00	0	
<b>Total SSN185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN185</b>										<b>0.00</b>	<b>0</b>	
SSN185 On 22/05/2023 Spot Bond					0.00000	100.78811				0.00	0	
<b>Total SSN186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN186</b>										<b>0.00</b>	<b>0</b>	
SSN186 On 22/05/2023 Spot Bond					0.00000	100.78811				0.00	0	
<b>Total SSN187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN187</b>										<b>0.00</b>	<b>0</b>	
SSN187 On 23/05/2023 Spot Bond					0.00000	100.75169				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>	
SSN188 On 23/05/2023 Spot Bond					0.00000	100.75169				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>	
SSN189 On 30/05/2023 Spot Bond					0.00000	100.63326				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SSN19 On 14/06/2023 Spot Bond					0.00000	100.31348			0.00	0	
<b>Total SSN191 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN191</b>									<b>0.00</b>	<b>0</b>	
SSN19 On 15/06/2023 Spot Bond					0.00000	100.29594			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	100.29594			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	100.18154			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	100.17936			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>	
SST20 On 08/12/2026 Spot Bond					0.00000	101.00672			0.00	1,222,968,400	257,345,200
<b>Total SST201 SPOT</b>									<b>0.00</b>	<b>1,222,968,400</b>	<b>257,345,200</b>
<b>Total For SST201</b>									<b>0.00</b>	<b>1,222,968,400</b>	<b>257,345,200</b>
SST20 On 31/08/2027 Spot Bond					0.00000	102.05414			0.00	0	
<b>Total SST202 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SST202</b>									<b>0.00</b>	<b>0</b>	
SST20 On 03/03/2028 Spot Bond					0.00000	100.65118			0.00	0	
<b>Total SST203 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SST203</b>									<b>0.00</b>	<b>0</b>	
STF001 On 01/03/2027 Spot Bond					0.00000	103.31861			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	100.57974			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			8.84500	100.29325	8.84500	100.26941		10,357,480,848,000.00		1,170,998,400	292,749,600
<b>Total SZ25 SPOT</b>								<b>10,357,480,848,000.00</b>		<b>1,170,998,400</b>	<b>292,749,600</b>
<b>Total For SZ25</b>								<b>10,357,480,848,000.00</b>		<b>1,170,998,400</b>	<b>292,749,600</b>
T16A10 On 21/08/2024 Spot Bond					0.00000	100.89991			0.00	0	
<b>Total T16A10 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 T16A10</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.88805				0.00	0	500,000,00
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
T17A12 On 21/02/2024 Spot Bond					0.00000	100.83453				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	100.91092				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	100.84938				0.00	787,578,400	196,894,60
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>787,578,400</b>	<b>196,894,60</b>
<b>Total For T17A21</b>										<b>0.00</b>	<b>787,578,400</b>	<b>196,894,60</b>
T17A22 On 21/02/2026 Spot Bond					0.00000	100.58627				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	100.84938				0.00	0	
<b>Total T17A23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A23</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			6.97500	101.31480	6.97500	101.29562				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
T17A32 On 21/02/2026 Spot Bond			7.48500	101.35915	7.48500	101.33858				0.00	0	
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.76829				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	100.83542				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	100.85417				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	100.84945				0.00	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 T18A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A22</b>										<b>0.00</b>	<b>0</b>	
T18A32 On 21/08/2027 Spot Bond			9.05500	102.33109	9.05500	102.30606				0.00	0	
<b>Total T18A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A32</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	101.10697				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	101.21348				0.00	278,886,400	69,721,600
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>278,886,400</b>	<b>69,721,600</b>
<b>Total For TC002</b>										<b>0.00</b>	<b>278,886,400</b>	<b>69,721,600</b>
TFS154 On 06/07/2023 Spot Bond					0.00000	99.91573				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.78314				0.00	800,000,000	400,000,000
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
TFS157 On 16/11/2023 Spot Bond					0.00000	101.06465				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.50370				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.97332				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	101.67148				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS165 On 15/10/2023 Spot Bond					0.00000	101.50333				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS166 On 15/10/2025 Spot Bond					0.00000	101.66676				0.00	247,327,600	61,831,900
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>247,327,600</b>	<b>61,831,900</b>
<b>Total For TFS166</b>										<b>0.00</b>	<b>247,327,600</b>	<b>61,831,900</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS167 On 27/09/2024 Spot Bond					0.00000	99.93770				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS168 On 27/09/2026 Spot Bond					0.00000	99.99215				0.00	0	129,200,00
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>129,200,00</b>
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	<b>129,200,00</b>
TFS169 On 30/11/2024 Spot Bond					0.00000	100.53986				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.63414				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	100.81710				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	100.90078				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	101.30470				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	101.41528				0.00	0	
<b>Total TFS174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS174</b>										<b>0.00</b>	<b>0</b>	
TFS175 On 13/03/2026 Spot Bond					0.00000	100.33998				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>	
TFS176 On 13/03/2028 Spot Bond					0.00000	100.34677				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>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.84962				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			8.25500	101.13561	8.25500	101.11301				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	100.85435				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	100.85151				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			5.52500	100.87917	5.52500	100.86398				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	100.87232				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.03619				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	100.90826				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.90164				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	100.94701				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	100.93472				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.10460				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	101.18466				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.13758				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	100.89187				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	100.87771				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	100.87299				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	100.92583				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	100.90413				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	100.90130				0.00	0	
<b>Total TH17C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C3</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.09916				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.06434				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.04269				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	100.79564				0.00	0	
<b>Total TH17O4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O4</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH18B On 21/08/2027 Spot Bond					0.00000	100.87307				0.00	0	
<b>Total TH18B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18B1</b>										<b>0.00</b>	<b>0</b>	
TH18B On 21/08/2027 Spot Bond					0.00000	100.68935				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	100.93916				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	100.92029				0.00	0	
<b>Total TH18C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18C2</b>										<b>0.00</b>	<b>0</b>	
TH18D On 21/08/2027 Spot Bond					0.00000	101.03346				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	101.01461				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	100.79665				0.00	0	
<b>Total TH18O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18O1</b>										<b>0.00</b>	<b>0</b>	
TH18O On 21/11/2023 Spot Bond					0.00000	100.79567				0.00	0	
<b>Total TH18O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18O2</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			8.91500	101.50065	8.91500	101.47660				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	102.34434				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	101.60743				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			8.82500	104.80933	8.82500	104.78446				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	103.01383				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	101.17057				0.00	0	700,000,00
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
TL31 On 10/06/2026 Spot Bond					0.00000	101.10493				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	101.56001				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	100.48368				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			9.40500	105.04781	9.40500	105.02114			1,762,117,038,000.00		187,359,600	246,839,90
<b>Total TN23 SPOT</b>									<b>1,762,117,038,000.00</b>		<b>187,359,600</b>	<b>246,839,90</b>
<b>Total For TN23</b>									<b>1,762,117,038,000.00</b>		<b>187,359,600</b>	<b>246,839,90</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	69.49205	100.00000	69.33656				0.00	0	
<b>Total TN23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN23/R2023</b>										<b>0.00</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			9.50500	100.96854	9.50500	100.94264			46,864,550,778,000.00		4,930,515,600	9,736,474,40
<b>Total TN25 SPOT</b>									<b>16,864,550,778,000.00</b>		<b>4,930,515,600</b>	<b>9,736,474,40</b>
<b>Total For TN25</b>									<b>16,864,550,778,000.00</b>		<b>4,930,515,600</b>	<b>9,736,474,40</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	23.32073	100.00000	23.26854				0.00	0	
<b>Total TN25/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>										<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			10.87500	96.26168	10.87500	96.23353			35,537,303,250,000.00		3,267,798,000	21,887,588,60
<b>Total TN27 SPOT</b>									<b>15,537,303,250,000.00</b>		<b>3,267,798,000</b>	<b>21,887,588,60</b>
<b>Total For TN27</b>									<b>15,537,303,250,000.00</b>		<b>3,267,798,000</b>	<b>21,887,588,60</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	14.18052	100.00000	14.14880				0.00	0	
<b>Total TN27/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>										<b>0.00</b>	<b>0</b>	
TN29 On 07/02/2029 Spot Bond			10.88000	98.75388	10.88000	98.72498				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
<b>Total TN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN29</b>										<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			11.51000	99.92732	11.51000	99.89660				354,183,418,000.00	30,771,800	1,009,526,90
<b>Total TN30 SPOT</b>										<b>354,183,418,000.00</b>	<b>30,771,800</b>	<b>1,009,526,90</b>
<b>Total For TN30</b>										<b>354,183,418,000.00</b>	<b>30,771,800</b>	<b>1,009,526,90</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	118.86588	8.00000	118.84027				0.00	0	
<b>Total TN30/R2030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>										<b>0.00</b>	<b>0</b>	
TN34 On 07/02/2034 Spot Bond			12.34700	95.65669	12.34700	95.62505				0.00	0	
<b>Total TN34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN34</b>										<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			12.63500	91.86348	12.63500	91.83257				449,459,801,000.00	35,572,600	642,392,90
<b>Total TN40 SPOT</b>										<b>449,459,801,000.00</b>	<b>35,572,600</b>	<b>642,392,90</b>
<b>Total For TN40</b>										<b>449,459,801,000.00</b>	<b>35,572,600</b>	<b>642,392,90</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	105.04208	10.75000	105.01187				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	101.30663				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	101.38118				0.00	0	
<b>Total TNF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF27</b>										<b>0.00</b>	<b>0</b>	
TNI33 On 28/02/2033 Spot Bond			5.92000	103.90254	5.92000	103.04210				0.00	0	
<b>Total TNI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNI33</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.34400				0.00	0	
<b>Total TR5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A11</b>										<b>0.00</b>	<b>0</b>	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.19283				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>	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.19502				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.19821				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>	
TR5A3: On 20/06/2026 Spot Bond			7.37500	102.71692	7.37500	102.69648				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.83886				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			8.78500	104.65368	8.78500	104.62896				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.83886				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			8.38500	104.17778	8.38500	104.15427				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.97533				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.36627				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.21010				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.20373				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	100.24501				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	100.24501				0.00	0	
<b>Total TRA5C2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For TRA5C2</b>										<b>0.00</b>	<b>0</b>	
TSP26 On 13/02/2024 Spot Bond					0.00000	93.46590				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	92.99748				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	101.85737				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	101.75884				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	102.28141				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 01/04/2023 Spot Bond					0.00000	99.87527				0.00	0	
<b>Total TWC431 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC431</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 13/04/2023 Spot Bond					0.00000	101.62703				0.00	0	
<b>Total TWC432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC432</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.32816				0.00	0	
<b>Total TWC433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC433</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.23968				0.00	0	
<b>Total TWC434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC434</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 17/04/2023 Spot Bond					0.00000	101.54751				0.00	0	
<b>Total TWC435 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC435</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 02/05/2023 Spot Bond					0.00000	101.29635				0.00	0	
<b>Total TWC436 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC436</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 29/05/2023 Spot Bond					0.00000	100.71413				0.00	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 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	100.63072				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	100.53993				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>	
TWC44 On 07/06/2023 Spot Bond					0.00000	100.52641				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>	
UG26 On 09/03/2026 Spot Bond			10.67500	102.17013	10.67500	102.14126			33,470,920,210,000.00		3,135,449,200	783,862,300
<b>Total UG26 SPOT</b>									<b>13,470,920,210,000.00</b>		<b>3,135,449,200</b>	<b>783,862,300</b>
<b>Total For UG26</b>									<b>13,470,920,210,000.00</b>		<b>3,135,449,200</b>	<b>783,862,300</b>
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.00992				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	101.02855				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.02657				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.09861				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.00436				0.00	0	
<b>Total UU1A07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A07</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.11524				0.00	0	
<b>Total UU1A08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A08</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond			10.32500	10.32500	10.32500	102.69035				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.11524				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.14184				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.25922				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	101.28135				0.00	0	
<b>Total UU1C02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>										<b>0.00</b>	<b>0</b>	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.24815				0.00	0	
<b>Total UU1C03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C03</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.70231				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.92342				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	101.76435				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.69552				0.00	278,886,400	69,721,600
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>278,886,400</b>	<b>69,721,600</b>
<b>Total For VKE18</b>										<b>0.00</b>	<b>278,886,400</b>	<b>69,721,600</b>
VKE19 On 27/08/2025 Spot Bond					0.00000	101.08357				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	100.71072				0.00	0	
<b>Total VKE20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE20</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.08253				0.00	0	
<b>Total WHL03 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	Op Interest
<b>Total For WHL03</b>										0.00	0	
<b>Total for SPOT</b>										1.91e+017	281,022,994,800	361,490,296,000
<b>Total for SPOT :</b>										1.91e+017	281,022,994,800	361,490,296,000
<b>Total Futures</b>										1.91e+017	281,023,001,253	361,491,603,140
<b>Total Options</b>										0.00	0	124,770
<b>Grand Total:</b>										1.91e+017	281,023,001,253	361,491,727,910