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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 27/03/2023

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			12.08155	74.43700	12.06795	74.50114			0.00	0	
ES33 On 03/08/2023 Bond Future			12.23532	75.91397	12.22114	75.97941			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.39211	73.66344	12.37731	73.73027			0.00	0	
ES33 On 01/02/2024 Bond Future			12.55646	75.18132	12.54101	75.24952			0.00	0	
ES33 On 02/05/2024 Bond Future			12.73397	72.90378	12.71787	72.97320			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			12.48950	71.58475	12.46063	71.74310			0.00	0	
ES42 On 03/08/2023 Bond Future			12.63127	73.00523	12.60126	73.16679			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.77546	70.22751	12.74423	70.39240			0.00	0	
ES42 On 01/02/2024 Bond Future			12.91897	71.67455	12.88651	71.84280			0.00	0	
ES42 On 02/05/2024 Bond Future			13.07807	68.85922	13.04428	69.03076			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			169.89855	169.89855	169.68100	169.68100			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			171.52869	171.52869	171.30724	171.30724			0.00	0	2'
I2025	On	02/11/2023	Bond Future			175.01683	175.01683	174.79096	174.79096			0.00	0	
I2025	On	01/02/2024	Bond Future			176.83830	176.83830	176.60867	176.60867			0.00	0	
I2025	On	02/05/2024	Bond Future			180.41057	180.41057	180.17593	180.17593			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			122.68082	122.68082	122.47356	122.47356			0.00	0	2,1'
I2029	On	03/08/2023	Bond Future			125.11503	125.11503	124.90375	124.90375			0.00	0	7'
I2029	On	02/11/2023	Bond Future			126.33430	126.33430	126.11911	126.11911			0.00	0	
I2029	On	01/02/2024	Bond Future			128.93772	128.93772	128.71807	128.71807			0.00	0	
I2029	On	02/05/2024	Bond Future			130.18483	130.18483	129.96142	129.96142			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			116.14112	116.14112	116.13740	116.13740			0.00	0	1,5'
I2033	On	03/08/2023	Bond Future			118.44566	118.44566	118.44182	118.44182			0.00	0	6,1'
I2033	On	02/11/2023	Bond Future			119.43887	119.43887	119.43530	119.43530			0.00	0	
I2033	On	01/02/2024	Bond Future			121.90018	121.90018	121.89649	121.89649			0.00	0	
I2033	On	02/05/2024	Bond Future			122.91069	122.91069	122.90761	122.90761			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			129.26028	129.26028	129.25554	129.25554			0.00	0	4,6'
I2038	On	03/08/2023	Bond Future			129.86658	129.86658	129.86206	129.86206			0.00	0	
I2038	On	02/11/2023	Bond Future			132.50754	132.50754	132.50298	132.50298			0.00	0	
I2038	On	01/02/2024	Bond Future			133.22982	133.22982	133.22617	133.22617			0.00	0	
I2038	On	02/05/2024	Bond Future			135.92058	135.92058	135.91666	135.91666			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			113.34114	113.34114	113.60874	113.60874			0.00	0	17,3'
I2046	On	03/08/2023	Bond Future			115.59006	115.59006	115.86315	115.86315			0.00	0	
I2046	On	02/11/2023	Bond Future			115.85868	115.85868	116.13779	116.13779			0.00	0	
I2046	On	01/02/2024	Bond Future			118.24608	118.24608	118.53105	118.53105			0.00	0	
I2046	On	02/05/2024	Bond Future			118.50102	118.50102	118.79267	118.79267			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			115.73749	115.73749	116.03867	116.03867			0.00	0	13,3'
I2050	On	03/08/2023	Bond Future			115.85266	115.85266	116.16002	116.16002			0.00	0	
I2050	On	02/11/2023	Bond Future			118.20863	118.20863	118.52236	118.52236			0.00	0	
I2050	On	01/02/2024	Bond Future			118.40806	118.40806	118.72921	118.72921			0.00	0	

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			120.79928	120.79928	121.12662	121.12662			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			8.34599	110.59965	8.34654	110.59789		5.40	995,396.85	9	100,58
R186	On	03/08/2023	Bond Future			8.38189	107.46290	8.38246	107.46119		5.24	0.00	0	
R186	On	02/11/2023	Bond Future			8.40201	109.62314	8.40261	109.62146		4.77	1,205,854.54	11	
R186	On	01/02/2024	Bond Future			8.41422	106.55210	8.41489	106.55037		4.49	0.00	0	
R186	On	02/05/2024	Bond Future			8.44759	108.67867	8.44841	108.67671		3.99	0.00	0	
<b>Total R186 Future</b>												<b>2,201,251.39</b>	<b>20</b>	<b>100,60</b>
R186	On	04/05/2023	Bond Future	8.82	Put			302.83000	0.30283	277,910	5.79	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,827.74000	1.82774	1,804,780	5.80	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			296.61000	0.29661	271,890	5.80	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,853.01000	1.85301	1,830,250	5.82	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			290.51000	0.29051	265,990	5.82	0.00	0	
R186	On	04/05/2023	Bond Future		Call			10,597.89000	10.59789	10,599,650	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			792.72000	0.79272	764,880	5.22	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			749.72000	0.74972	720,120	5.22	0.00	0	20
R186	On	04/05/2023	Bond Future	8.82	Call			1,802.57000	1.80257	1,779,410	5.79	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,236.47000	4.23647	4,228,540	5.83	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			267.28000	0.26728	257,640	5.83	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,261.59000	4.26159	4,253,720	5.84	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			263.86000	0.26386	254,280	5.84	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			4,211.24000	4.21124	4,203,240	5.82	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			270.60000	0.27060	260,890	5.82	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			723.25000	0.72325	713,020	5.20	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,456.90000	3.45690	3,448,380	5.21	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			717.22000	0.71722	707,020	5.21	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			2,943.07000	2.94307	2,933,900	5.08	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			881.63000	0.88163	870,780	5.08	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,752.05000	5.75205	5,746,850	5.72	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			302.38000	0.30238	295,500	5.72	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.38	Call			3,414.95000	3.41495	3,406,380	5.20	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			729.32000	0.72932	719,070	5.20	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,435.91000	3.43591	3,427,360	5.20	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			3,662.91000	3.66291	3,656,310	4.99	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			850.41000	0.85041	842,080	4.99	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,624.13000	3.62413	3,617,490	4.98	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			861.68000	0.86168	853,310	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		3,643.50000	3.64350	3,636,890	4.99	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		856.02000	0.85602	847,680	4.99	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,324.64000	2.32464	2,317,240	3.78	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call		1,261.51000	1.26151	1,256,060	3.78	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put		2,311.85000	2.31185	2,304,440	3.78	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call		1,239.35000	1.23935	1,233,920	3.78	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put		2,337.93000	2.33793	2,330,540	3.78	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call		1,250.18000	1.25018	1,244,740	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>2,201,251.39</b>	<b>20</b>	<b>104,43</b>
R197	On	04/05/2023	Bond Future			337.12120	337.12120	336.96624	336.96624		0.00	0	30
R197	On	03/08/2023	Bond Future			334.73254	334.73254	334.57489	334.57489		0.00	0	
R197	On	02/11/2023	Bond Future			341.53959	341.53959	341.37897	341.37897		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			252.67271	252.67271	253.31894	253.31894		0.00	0	4,96
R202	On	03/08/2023	Bond Future			252.86468	252.86468	253.52399	253.52399		0.00	0	46
R202	On	02/11/2023	Bond Future			258.00670	258.00670	258.67963	258.67963		0.00	0	
R202	On	01/02/2024	Bond Future			258.38027	258.38027	259.06868	259.06868		0.00	0	
R202	On	02/05/2024	Bond Future			263.59876	263.59876	264.30053	264.30053		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			9.95768	92.70474	9.97423	92.62980	9.07	34,208,049.06	369	93,18
R2030	On	03/08/2023	Bond Future			10.06467	90.51455	10.08207	90.43825	9.24	5,883,445.75	65	11,93
R2030	On	02/11/2023	Bond Future			10.15967	92.33419	10.17797	92.25640	8.85	0.00	0	
R2030	On	01/02/2024	Bond Future			10.25891	90.21069	10.27822	90.13132	8.61	0.00	0	
R2030	On	02/05/2024	Bond Future			10.38056	92.01079	10.40101	91.92964	7.95	0.00	0	
<b>Total R2030 Future</b>											<b>40,091,494.81</b>	<b>434</b>	<b>105,11</b>
R2030	On	04/05/2023	Bond Future	12.57	Call		10,846.08000	10.84608	10,920,160	12.91	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call		7,113.99000	7.11399	7,179,580	12.26	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put		1,868.83000	1.86883	1,783,250	8.24	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call		8,783.75000	8.78375	8,854,460	12.91	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		14.01000	0.01401	9,780	12.91	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call		10,576.68000	10.57668	10,650,540	12.91	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		2.86000	0.00286	1,780	12.91	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call		2,894.48000	2.89448	2,921,200	10.28	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		2.20000	0.00220	1,340	12.91	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Call		3,296.91000	3.29691	3,329,620	10.50	0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030 On 04/05/2023 Bond Future	10.65	Put			302.58000	0.30258	260,350	10.50		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			5,992.71000	5.99271	6,052,480	11.78		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			68.96000	0.06896	53,790	11.78		0.00	0	1%
R2030 On 04/05/2023 Bond Future	10.42	Call			2,470.67000	2.47067	2,490,620	10.02		0.00	0	4%
R2030 On 04/05/2023 Bond Future	11.62	Put			36.97000	0.03697	27,620	12.26		0.00	0	3%
R2030 On 04/05/2023 Bond Future	10.52	Call			2,822.79000	2.82279	2,848,380	10.24		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			394.67000	0.39467	345,320	10.24		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,858.58000	2.85858	2,884,730	10.26		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			386.74000	0.38674	337,950	10.26		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Put			481.25000	0.48125	426,260	10.02		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			378.95000	0.37895	330,730	10.28		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			676.65000	0.67665	667,470	8.52		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.78	Put			1,561.08000	1.56108	1,476,960	8.52		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,181.83000	1.18183	1,179,620	9.07		0.00	0	1.0%
R2030 On 04/05/2023 Bond Future	10.00	Put			1,065.30000	1.06530	988,150	9.07		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			10.28000	0.01028	8,710	6.34		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.03	Put			4,413.40000	4.41340	4,336,890	6.34		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			345.51000	0.34551	334,720	7.99		0.00	0	1%
R2030 On 04/05/2023 Bond Future	9.58	Put			2,152.02000	2.15202	2,066,290	7.99		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			478.70000	0.47870	468,060	8.24		0.00	0	4%
R2030 On 03/08/2023 Bond Future	12.59	Put			84.00000	0.08400	76,370	11.13		0.00	0	1.0%
R2030 On 03/08/2023 Bond Future	10.40	Call			2,821.69000	2.82169	2,846,330	9.56		0.00	0	1.0%
R2030 On 03/08/2023 Bond Future	10.40	Put			1,441.73000	1.44173	1,390,070	9.56		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			3,541.75000	3.54175	3,573,250	9.79		0.00	0	3%
R2030 On 03/08/2023 Bond Future	11.36	Call			5,872.14000	5.87214	5,921,180	10.48		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Put			1,095.27000	1.09527	1,050,470	9.79		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			5,802.39000	5.80239	5,851,000	10.46		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			494.84000	0.49484	467,150	10.46		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			483.43000	0.48343	456,170	10.48		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			10,280.88000	10.28088	10,349,550	11.13		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Call			11,365.16000	11.36516	11,436,530	11.13		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			48.40000	0.04840	43,470	11.13		0.00	0	3%
R2030 On 03/08/2023 Bond Future	11.35	Call			5,837.31000	5.83731	5,886,130	10.47		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			489.17000	0.48917	461,690	10.47		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			4,184.94000	4.18494	4,220,990	9.29		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,508.33000	1.50833	1,466,590	9.29		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			1,391.36000	1.39136	1,403,240	8.53		0.00	0	8%
R2030 On 02/11/2023 Bond Future	9.57	Put			4,021.10000	4.02110	3,955,190	8.53		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			2,295.29000	2.29529	2,316,200	8.74		0.00	0	8%
R2030 On 02/11/2023 Bond Future	11.57	Put			810.31000	0.81031	781,930	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		4,127.95000	4.12795	4,163,620	9.27	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		1,533.20000	1.53320	1,491,080	9.27	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		4,156.28000	4.15628	4,192,140	9.28	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put		2,755.44000	2.75544	2,698,560	8.74	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		1,520.59000	1.52059	1,478,660	9.28	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Call		6,488.61000	6.48861	6,538,020	9.95	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Put		3,296.85000	3.29685	3,241,230	8.50	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Call		5,564.40000	5.56440	5,608,840	9.45	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put		1,447.42000	1.44742	1,412,490	9.45	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	11.35	Call		5,680.93000	5.68093	5,725,960	9.48	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		1,558.15000	1.55815	1,573,810	8.25	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put		4,527.39000	4.52739	4,463,680	8.25	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call		2,162.94000	2.16294	2,184,320	8.41	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	9.93	Put		3,607.85000	3.60785	3,549,860	8.41	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		849.11000	0.84911	824,660	10.11	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Call		2,436.31000	2.43631	2,460,060	8.50	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.36	Call		5,710.02000	5.71002	5,755,200	9.49	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,399.59000	1.39959	1,365,400	9.49	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		5,739.16000	5.73916	5,784,480	9.50	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,390.10000	1.39010	1,356,050	9.50	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Call		7,959.68000	7.95968	8,014,600	10.11	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,409.14000	1.40914	1,374,800	9.48	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		4,309.05000	4.30905	4,249,200	7.58	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		1,942.83000	1.94283	1,964,280	7.59	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		4,284.34000	4.28434	4,224,640	7.59	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		1,959.16000	1.95916	1,980,770	7.59	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,259.73000	4.25973	4,200,190	7.59	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		1,926.58000	1.92658	1,947,880	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>40,091,494.81</b>	<b>434</b>	<b>119,92</b>
R2032	On	04/05/2023	Bond Future			10.63959	87.33522	10.63068	87.38108	10.72	15,545,669.16	178	171,82
R2032	On	03/08/2023	Bond Future			10.75230	89.04672	10.74298	89.09356	11.27	0.00	0	2,66
R2032	On	02/11/2023	Bond Future			10.86374	86.67701	10.85399	86.72485	11.42	0.00	0	
R2032	On	01/02/2024	Bond Future			10.97684	88.44362	10.96665	88.49240	10.64	0.00	0	
R2032	On	02/05/2024	Bond Future			11.10592	86.05074	11.09529	86.10031	10.44	0.00	0	
<b>Total R2032 Future</b>											<b>15,545,669.16</b>	<b>178</b>	<b>174,51</b>
R2032	On	04/05/2023	Bond Future	11.37	Put		317.60000	0.31760	290,990	13.04	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		12,956.06000	12.95606	12,909,790	15.48	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		1.15000	0.00115	0,740	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	Opt Intert
R2032 On 04/05/2023 Bond Future	10.89	Call			2,132.67000	2.13267	2,055,060	11.83		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Put			659.53000	0.65953	627,540	12.13		0.00	0	13,00
R2032 On 04/05/2023 Bond Future	11.06	Call			2,760.83000	2.76083	2,683,350	12.28		0.00	0	
R2032 On 04/05/2023 Bond Future	11.06	Put			587.08000	0.58708	555,460	12.28		0.00	0	7,00
R2032 On 04/05/2023 Bond Future	10.69	Call			1,472.91000	1.47291	1,399,220	11.28		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Put			3,336.11000	3.33611	3,356,150	9.21		0.00	0	
R2032 On 04/05/2023 Bond Future	11.37	Call			4,016.30000	4.01630	3,943,830	13.04		0.00	0	40,00
R2032 On 04/05/2023 Bond Future	10.87	Put			841.77000	0.84177	810,200	11.78		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			2,097.47000	2.09747	2,019,940	11.80		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			826.24000	0.82624	794,570	11.80		0.00	0	
R2032 On 04/05/2023 Bond Future	10.30	Call			522.91000	0.52291	472,830	10.10		0.00	0	50,00
R2032 On 04/05/2023 Bond Future	10.89	Put			810.97000	0.81097	779,220	11.83		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Call			2,533.84000	2.53384	2,455,990	12.13		0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Call			1,023.21000	1.02321	956,650	10.81		0.00	0	7,00
R2032 On 04/05/2023 Bond Future	10.53	Put			1,543.63000	1.54363	1,522,930	10.81		0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Call			1,266.50000	1.26650	1,195,480	11.07		0.00	0	40,00
R2032 On 04/05/2023 Bond Future	10.62	Put			1,321.51000	1.32151	1,296,350	11.07		0.00	0	
R2032 On 04/05/2023 Bond Future	10.69	Put			1,168.20000	1.16820	1,140,370	11.28		0.00	0	50,00
R2032 On 04/05/2023 Bond Future	10.87	Call			2,062.49000	2.06249	1,985,060	11.78		0.00	0	
R2032 On 04/05/2023 Bond Future	9.80	Call			38.92000	0.03892	30,000	8.34		0.00	0	50,00
R2032 On 04/05/2023 Bond Future	9.80	Put			4,458.35000	4.45835	4,495,290	8.34		0.00	0	
R2032 On 04/05/2023 Bond Future	9.85	Call			56.52000	0.05652	44,670	8.53		0.00	0	6,50
R2032 On 04/05/2023 Bond Future	9.85	Put			4,201.69000	4.20169	4,235,700	8.53		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Call			169.38000	0.16938	143,560	9.21		0.00	0	7,00
R2032 On 04/05/2023 Bond Future	10.30	Put			2,247.73000	2.24773	2,243,510	10.10		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			5,718.95000	5.71895	5,659,950	12.43		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Put			845.15000	0.84515	832,990	12.43		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			5,756.37000	5.75637	5,697,380	12.44		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			836.02000	0.83602	823,870	12.44		0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Call			466.33000	0.46633	443,270	10.59		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	11.77	Put			826.99000	0.82699	814,850	12.45		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Call			6,285.67000	6.28567	6,226,860	12.61		0.00	0	5,00
R2032 On 03/08/2023 Bond Future	11.90	Put			717.26000	0.71726	705,290	12.61		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			1,387.57000	1.38757	1,345,860	10.85		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	9.60	Put			6,472.71000	6.47271	6,496,490	10.59		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Put			3,653.05000	3.65305	3,658,180	10.85		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			5,793.86000	5.79386	5,734,880	12.45		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			4,177.81000	4.17781	4,127,820	11.91		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			2,357.99000	2.35799	2,355,840	11.91		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			4,208.01000	4.20801	4,157,930	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		2,340.48000	2.34048	2,338,240	11.92	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		4,147.95000	4.14795	4,098,050	11.90	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		2,375.87000	2.37587	2,373,810	11.90	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Call		1,517.22000	1.51722	1,488,740	10.04	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		6,262.58000	6.26258	6,282,880	10.04	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put		3,960.58000	3.96058	3,970,000	10.45	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,997.01000	5.99701	5,947,600	11.41	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		1,989.14000	1.98914	1,988,510	11.41	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		6,028.89000	6.02889	5,979,420	11.42	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		1,976.05000	1.97605	1,975,360	11.42	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		6,061.10000	6.06110	6,011,580	11.43	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		1,963.32000	1.96332	1,962,580	11.43	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Call		8,650.95000	8.65095	8,598,550	12.17	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		1,188.39000	1.18839	1,184,770	12.17	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Call		2,963.40000	2.96340	2,924,040	10.45	0.00	0	1,20
R2032	On	02/05/2024	Bond Future	10.54	Call		2,535.08000	2.53508	2,501,700	10.10	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		5,177.33000	5.17733	5,193,520	10.10	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,555.45000	2.55545	2,521,940	10.10	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		5,149.18000	5.14918	5,165,240	10.10	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,575.89000	2.57589	2,542,260	10.11	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		5,121.15000	5.12115	5,137,090	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>15,545,669.16</b>	<b>178</b>	<b>210,50</b>
R2035	On	04/05/2023	Bond Future			11.28298	86.15589	11.25888	86.29389	13.05	0.00	0	151,30
R2035	On	03/08/2023	Bond Future			11.40397	87.84431	11.37889	87.98506	13.85	224,881,433.60	2,560	9,30
R2035	On	02/11/2023	Bond Future			11.52712	85.10606	11.50100	85.24975	14.07	0.00	0	
R2035	On	01/02/2024	Bond Future			11.65596	86.84061	11.62874	86.98723	13.17	0.00	0	
R2035	On	02/05/2024	Bond Future			11.78930	84.06855	11.76100	84.21786	12.90	0.00	0	
<b>Total R2035 Future</b>											<b>224,881,433.60</b>	<b>2,560</b>	<b>160,60</b>
R2035	On	04/05/2023	Bond Future	9.85	Call		9.13000	0.00913	5,770	11.78	0.00	0	30
R2035	On	04/05/2023	Bond Future	9.85	Put		8,659.76000	8.65976	8,794,400	11.78	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Put		4,417.02000	4.41702	4,513,670	12.09	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call		10,083.60000	10.08360	9,942,560	16.08	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		15.94000	0.01594	12,900	16.08	0.00	0	40
R2035	On	04/05/2023	Bond Future	11.80	Call		3,531.00000	3.53100	3,378,820	13.94	0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put		507.71000	0.50771	493,530	13.94	0.00	0	1,00
R2035	On	04/05/2023	Bond Future	11.87	Call		3,837.93000	3.83793	3,685,060	14.06	0.00	0	
R2035	On	04/05/2023	Bond Future	11.87	Put		434.80000	0.43480	419,930	14.06	0.00	0	70
R2035	On	04/05/2023	Bond Future	12.46	Call		6,612.78000	6.61278	6,464,410	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	Op Interest
R2035 On 04/05/2023 Bond Future	12.46	Put			106.25000	0.10625	95,880	14.99		0.00	0	38
R2035 On 04/05/2023 Bond Future	11.20	Call			1,336.60000	1.33660	1,216,970	12.97		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			1,675.09000	1.67509	1,693,460	12.97		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			1,364.75000	1.36475	1,244,120	12.99		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			1,645.62000	1.64562	1,662,990	12.99		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			1,393.23000	1.39323	1,271,620	13.00		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			1,616.53000	1.61653	1,632,920	13.00		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			253.41000	0.25341	206,580	12.15		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			4,152.62000	4.15262	4,243,790	12.15		0.00	0	
R2035 On 04/05/2023 Bond Future	11.05	Call			953.99000	0.95399	850,980	12.75		0.00	0	71
R2035 On 04/05/2023 Bond Future	10.42	Call			127.76000	0.12776	99,050	11.95		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			5,135.98000	5.13598	5,245,270	11.95		0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Call			211.69000	0.21169	170,340	12.09		0.00	0	71
R2035 On 04/05/2023 Bond Future	11.05	Put			2,163.50000	2.16350	2,198,490	12.75		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			1,254.01000	1.25401	1,137,470	12.93		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			1,765.70000	1.76570	1,787,160	12.93		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,695.00000	1.69500	1,707,810	14.88		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,069.17000	5.06917	4,940,960	14.90		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			1,679.18000	1.67918	1,691,720	14.90		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			4,994.85000	4.99485	4,867,170	14.87		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,710.97000	1.71097	1,724,040	14.87		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			5,031.96000	5.03196	4,904,020	14.88		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Put			6,695.79000	6.69579	6,775,150	13.23		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			2,703.93000	2.70393	2,618,710	13.66		0.00	0	48
R2035 On 02/11/2023 Bond Future	11.42	Call			3,504.64000	3.50464	3,407,810	13.98		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Put			4,839.82000	4.83982	4,898,290	13.66		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,952.44000	3.95244	3,999,300	13.98		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,533.10000	3.53310	3,435,900	13.99		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,925.43000	3.92543	3,971,920	13.99		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			1,639.58000	1.63958	1,575,250	13.23		0.00	0	48
R2035 On 02/11/2023 Bond Future	12.85	Call			8,434.59000	8.43459	8,302,110	15.74		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			1,446.98000	1.44698	1,458,190	15.74		0.00	0	48
R2035 On 02/11/2023 Bond Future	11.41	Call			3,476.29000	3.47629	3,379,830	13.97		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			3,979.60000	3.97960	4,026,830	13.97		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			1,910.13000	1.91013	1,847,780	12.50		0.00	0	48
R2035 On 01/02/2024 Bond Future	10.62	Put			7,608.73000	7.60873	7,693,000	12.50		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			2,938.40000	2.93840	2,858,280	12.83		0.00	0	48
R2035 On 01/02/2024 Bond Future	12.18	Put			3,093.67000	3.09367	3,128,180	13.89		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			6,026.80000	6.02680	5,914,450	13.90		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Put			5,746.70000	5.74670	5,813,200	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			3,075.46000	3.07546	3,109,730	13.90		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			6,059.94000	6.05994	5,947,350	13.91		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			3,057.37000	3.05737	3,091,400	13.91		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			10,553.80000	10.55380	10,419,850	15.28		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			1,449.31000	1.44931	1,461,980	15.28		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.18	Call			5,993.72000	5.99372	5,881,610	13.89		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			3,111.33000	3.11133	3,033,490	12.47		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			6,205.85000	6.20585	6,277,320	12.47		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			3,133.49000	3.13349	3,055,340	12.47		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			6,172.44000	6.17244	6,243,600	12.47		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			3,156.09000	3.15609	3,077,620	12.48		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			6,139.53000	6.13953	6,210,370	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>224,881,433.60</b>	<b>2,560</b>	<b>169,06</b>
R2037 On 04/05/2023 Bond Future			11.57704	81.36134	11.55813	81.46976		14.08		0.00	0	63,08
R2037 On 03/08/2023 Bond Future			11.70679	78.69846	11.68712	78.80905		15.75		0.00	0	74,07
R2037 On 02/11/2023 Bond Future			11.82624	80.28057	11.80580	80.39350		15.23		0.00	0	
R2037 On 01/02/2024 Bond Future			11.95038	77.66111	11.92914	77.77630		14.98		0.00	0	
R2037 On 02/05/2024 Bond Future			12.08822	79.21006	12.06617	79.32737		13.99		0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>137,15</b>
R2037 On 04/05/2023 Bond Future	11.94	Call			2,893.96000	2.89396	2,765,250	14.84		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Put			746.25000	0.74625	725,960	14.84		0.00	0	70
R2037 On 04/05/2023 Bond Future	13.73	Call			11,151.61000	11.15161	11,041,150	17.48		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			8.60000	0.00860	6,560	17.48		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.31	Call			898.76000	0.89876	808,660	13.76		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			2,341.81000	2.34181	2,360,130	13.76		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			920.89000	0.92089	829,760	13.78		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			2,305.04000	2.30504	2,322,330	13.78		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			2,282.53000	2.28253	2,158,220	14.56		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Put			1,024.11000	1.02411	1,008,220	14.56		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			2,378.98000	2.37898	2,398,340	13.74		0.00	0	
R2037 On 04/05/2023 Bond Future	10.95	Call			320.05000	0.32005	269,770	13.21		0.00	0	70
R2037 On 04/05/2023 Bond Future	10.95	Put			3,926.07000	3.92607	3,984,210	13.21		0.00	0	
R2037 On 04/05/2023 Bond Future	11.03	Call			413.65000	0.41365	354,620	13.32		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.03	Put			3,531.76000	3.53176	3,581,150	13.32		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			876.97000	0.87697	787,910	13.74		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			4,486.39000	4.48639	4,381,740	16.76		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			2,050.59000	2.05059	2,056,530	16.76		0.00	0	
R2037 On 03/08/2023 Bond Future	10.30	Call			434.29000	0.43429	403,770	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			8,843.59000	8.84359	8,923,660	14.47		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			4,521.68000	4.52168	4,416,790	16.78		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			2,032.17000	2.03217	2,037,870	16.78		0.00	0	
R2037 On 03/08/2023 Bond Future	11.00	Call			1,335.85000	1.33585	1,273,900	15.03		0.00	0	1,80
R2037 On 03/08/2023 Bond Future	11.00	Put			5,346.74000	5.34674	5,395,380	15.03		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			4,451.20000	4.45120	4,346,780	16.74		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			2,069.17000	2.06917	2,075,340	16.74		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			3,113.30000	3.11330	3,036,080	14.98		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			4,547.05000	4.54705	4,582,760	14.98		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			3,140.28000	3.14028	3,062,760	15.00		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			4,517.26000	4.51726	4,552,670	15.00		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			3,167.13000	3.16713	3,089,300	15.01		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			4,487.40000	4.48740	4,522,500	15.01		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			5,593.57000	5.59357	5,503,320	15.68		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			3,461.09000	3.46109	3,486,030	15.68		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			5,529.71000	5.52971	5,439,860	15.65		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			3,501.58000	3.50158	3,526,920	15.65		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			5,561.47000	5.56147	5,471,420	15.67		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			3,481.14000	3.48114	3,506,280	15.67		0.00	0	
R2037 On 02/05/2024 Bond Future	11.44	Put			6,522.84000	6.52284	6,576,050	13.51		0.00	0	
R2037 On 02/05/2024 Bond Future	11.45	Call			3,102.83000	3.10283	3,038,480	13.52		0.00	0	
R2037 On 02/05/2024 Bond Future	11.45	Put			6,488.32000	6.48832	6,541,280	13.52		0.00	0	
R2037 On 02/05/2024 Bond Future	11.43	Call			3,058.56000	3.05856	2,994,710	13.51		0.00	0	
R2037 On 02/05/2024 Bond Future	11.43	Put			6,557.50000	6.55750	6,610,960	13.51		0.00	0	
R2037 On 02/05/2024 Bond Future	11.44	Call			3,080.65000	3.08065	3,016,550	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>0.00</b>	<b>0</b>	<b>143,35</b>
R2040 On 04/05/2023 Bond Future			11.78221	82.26938	11.74805	82.47751		15.01		0.00	0	52,07
R2040 On 03/08/2023 Bond Future			11.91243	79.37387	11.87692	79.58614		16.84		0.00	0	98,19
R2040 On 02/11/2023 Bond Future			12.03234	80.96960	11.99549	81.18620		16.30	1,133,574.40		14	
R2040 On 01/02/2024 Bond Future			12.15687	78.11380	12.11859	78.33478		15.76	0.00		0	
R2040 On 02/05/2024 Bond Future			12.29397	79.67160	12.25422	79.89685		14.40	0.00		0	
<b>Total R2040 Future</b>									<b>1,133,574.40</b>		<b>14</b>	<b>150,25</b>
R2040 On 04/05/2023 Bond Future	10.17	Call			4.65000	0.00465	2,620	13.53		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.17	Put			10,619.94000	10.61994	10,826,040	13.53		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			40.37000	0.04037	35,410	18.11		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.43	Call			812.66000	0.81266	696,260	14.45		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Put			943.27000	0.94327	954,220	15.56		0.00	0	68
R2040 On 04/05/2023 Bond Future	11.03	Call			238.57000	0.23857	186,100	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			5,473.23000	5.47323	5,642,690	13.73		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			6,128.97000	6.12897	5,911,290	16.93		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			198.88000	0.19888	189,330	16.93		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			9,454.50000	9.45450	9,241,410	18.11		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			791.89000	0.79189	677,180	14.44		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			2,834.58000	2.83458	2,928,000	14.44		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			2,791.89000	2.79189	2,883,620	14.45		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			921.61000	0.92161	796,800	14.54		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			2,584.66000	2.58466	2,667,980	14.54		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			2,753.95000	2.75395	2,556,770	15.56		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			70.44000	0.07044	49,750	13.51		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			6,682.97000	6.68297	6,870,410	13.51		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			157.51000	0.15751	118,840	13.73		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.03	Put			4,817.11000	4.81711	4,972,770	13.87		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			771.45000	0.77145	658,450	14.42		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			2,877.69000	2.87769	2,972,820	14.42		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,393.32000	2.39332	2,438,340	17.66		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			4,392.48000	4.39248	4,226,270	17.63		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,435.85000	2.43585	2,481,910	17.63		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			4,428.60000	4.42860	4,261,870	17.65		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,414.41000	2.41441	2,459,950	17.65		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			4,465.01000	4.46501	4,297,760	17.66		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			2,972.19000	2.97219	2,853,270	15.79		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,356.55000	5.35655	5,454,230	15.79		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			2,919.12000	2.91912	2,801,370	15.77		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,427.02000	5.42702	5,525,870	15.77		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			2,945.60000	2.94560	2,827,260	15.78		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,391.69000	5.39169	5,489,950	15.78		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,043.96000	4.04396	4,117,080	16.19		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			5,341.41000	5.34141	5,193,130	16.20		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,020.28000	4.02028	4,092,980	16.20		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			5,276.38000	5.27638	5,128,950	16.17		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,068.05000	4.06805	4,141,600	16.17		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			5,308.72000	5.30872	5,160,860	16.19		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			3,089.82000	3.08982	2,983,320	13.83		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			6,886.85000	6.88685	7,005,600	13.83		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			3,113.40000	3.11340	3,006,430	13.84		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			6,849.32000	6.84932	6,967,600	13.84		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			3,066.65000	3.06665	2,960,640	13.82		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			6,924.87000	6.92487	7,044,110	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 Intere
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,95</b>	
<b>Total For R2040</b>												<b>1,133,574.40</b>	<b>14</b>	<b>154,28</b>	
R2044	On	04/05/2023	Bond Future			11.88569	78.36456	11.86676	78.48022		16.12		0.00	0	62,60
R2044	On	03/08/2023	Bond Future			12.01239	75.51772	11.99271	75.63574		18.13		0.00	0	20,08
R2044	On	02/11/2023	Bond Future			12.12892	77.03599	12.10851	77.15641		17.56		0.00	0	
R2044	On	01/02/2024	Bond Future			12.24976	74.22515	12.22856	74.34806		17.03		0.00	0	
R2044	On	02/05/2024	Bond Future			12.38213	75.70536	12.36015	75.83051		15.59		0.00	0	
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>82,68</b>	
R2044	On	04/05/2023	Bond Future	11.41	Call			597.22000	0.59722	521,690	15.48		0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call			1,363.31000	1.36331	1,250,610	16.12		0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put			2,083.26000	2.08326	2,086,220	16.12		0.00	0	4,42
R2044	On	04/05/2023	Bond Future	12.00	Call			2,167.44000	2.16744	2,036,700	16.61		0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put			1,359.57000	1.35957	1,344,490	16.61		0.00	0	4,42
R2044	On	04/05/2023	Bond Future	12.25	Call			3,142.32000	3.14232	3,002,890	17.12		0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			3,479.60000	3.47960	3,519,730	15.48		0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call			614.21000	0.61421	537,480	15.50		0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put			3,431.55000	3.43155	3,470,480	15.50		0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			631.44000	0.63144	553,520	15.52		0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put			856.93000	0.85693	833,160	17.12		0.00	0	1,78
R2044	On	04/05/2023	Bond Future	11.43	Put			3,383.83000	3.38383	3,421,570	15.52		0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Call			3,309.20000	3.30920	3,210,210	18.13		0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put			3,265.45000	3.26545	3,284,480	18.13		0.00	0	4,78
R2044	On	03/08/2023	Bond Future	12.15	Call			3,804.77000	3.80477	3,700,580	18.40		0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put			2,870.05000	2.87005	2,883,880	18.40		0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call			3,838.79000	3.83879	3,734,280	18.42		0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put			2,845.30000	2.84530	2,858,810	18.42		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call			3,872.93000	3.87293	3,768,100	18.44		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put			2,820.75000	2.82075	2,833,940	18.44		0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Call			2,554.49000	2.55449	2,465,620	17.70		0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Put			4,035.85000	4.03585	4,065,000	17.70		0.00	0	3,01
R2044	On	02/11/2023	Bond Future	11.56	Put			6,061.95000	6.06195	6,108,030	16.97		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call			2,725.96000	2.72596	2,651,260	16.98		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put			6,023.72000	6.02372	6,069,440	16.98		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call			2,675.54000	2.67554	2,601,550	16.95		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put			6,100.39000	6.10039	6,146,820	16.95		0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call			2,700.69000	2.70069	2,626,350	16.97		0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call			4,832.35000	4.83235	4,743,680	17.07		0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put			4,534.71000	4.53471	4,568,950	17.07		0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call			4,863.54000	4.86354	4,774,620	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			4,508.27000	4.50827	4,542,260	17.08		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			4,800.96000	4.80096	4,712,540	17.06		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,561.03000	4.56103	4,595,520	17.06		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			7,318.15000	7.31815	7,377,040	15.00		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			3,099.02000	3.09902	3,032,470	15.01		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			7,278.85000	7.27885	7,337,450	15.01		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			3,122.02000	3.12202	3,055,200	15.02		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			7,239.41000	7.23941	7,297,740	15.02		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			3,075.80000	3.07580	3,009,540	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>0.00</b>	<b>0</b>	<b>101,16</b>
R2048 On 04/05/2023 Bond Future			11.76939	77.48337	11.71983	77.79680		16.83		0.00	0	222,40
R2048 On 03/08/2023 Bond Future			11.88214	79.00176	11.83072	79.32142		17.90		0.00	0	20,00
R2048 On 02/11/2023 Bond Future			11.99577	76.14927	11.94243	76.47539		18.34		0.00	0	
R2048 On 01/02/2024 Bond Future			12.11360	77.70125	12.05821	78.03401		16.79		0.00	0	
R2048 On 02/05/2024 Bond Future			12.23365	74.80992	12.17619	75.14922		16.27		0.00	0	13,00
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>255,40</b>
R2048 On 04/05/2023 Bond Future	10.40	Call			19.98000	0.01998	11,750	15.19		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	10.40	Put			9,278.56000	9.27856	9,583,760	15.19		0.00	0	
R2048 On 04/05/2023 Bond Future	11.10	Call			360.85000	0.36085	275,990	15.67		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	11.10	Put			4,480.79000	4.48079	4,709,360	15.67		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			716.64000	0.71664	582,000	16.03		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			3,263.38000	3.26338	3,442,170	16.03		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			736.25000	0.73625	599,310	16.05		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			3,215.81000	3.21581	3,392,300	16.05		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			756.31000	0.75631	617,050	16.07		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			3,168.78000	3.16878	3,342,950	16.07		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			4,373.30000	4.37330	4,145,610	18.53		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			2,725.32000	2.72532	2,817,290	18.53		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			4,409.85000	4.40985	4,181,340	18.55		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,701.90000	2.70190	2,793,050	18.55		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			4,336.85000	4.33685	4,110,000	18.51		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			2,748.93000	2.74893	2,841,740	18.51		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			3,045.92000	3.04592	2,882,440	17.94		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,981.29000	5.98129	6,143,930	17.94		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			3,073.14000	3.07314	2,908,820	17.96		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,942.91000	5.94291	6,104,710	17.96		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			3,018.82000	3.01882	2,856,180	17.93		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,019.88000	6.01988	6,183,360	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 Intert
R2048	On	01/02/2024	Bond Future	12.15	Put		4,612.75000	4.61275	4,741,260	16.99	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		5,195.77000	5.19577	4,990,870	17.00	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,586.27000	4.58627	4,714,130	17.00	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		5,130.11000	5.13011	4,926,520	16.98	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,639.67000	4.63967	4,768,840	16.98	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		5,162.76000	5.16276	4,958,510	16.99	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		3,199.38000	3.19938	3,048,900	15.72	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		7,604.89000	7.60489	7,793,710	15.72	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		3,223.53000	3.22353	3,072,330	15.73	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		7,563.48000	7.56348	7,751,580	15.73	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		3,175.02000	3.17502	3,025,260	15.71	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		7,646.19000	7.64619	7,835,730	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>0.00</b>	<b>0</b>	<b>258,40</b>
R209	On	04/05/2023	Bond Future			11.31307	66.72729	11.29907	66.79768	14.77	16,681,822.50	250	20,10
R209	On	03/08/2023	Bond Future			11.42230	68.03493	11.40779	68.10675	15.70	0.00	0	1,65
R209	On	02/11/2023	Bond Future			11.53007	66.25129	11.51503	66.32456	15.91	0.00	0	55
R209	On	01/02/2024	Bond Future			11.63844	67.60152	11.62284	67.67635	14.99	0.00	0	
R209	On	02/05/2024	Bond Future			11.75830	65.80071	11.74215	65.87688	14.75	0.00	0	
<b>Total R209 Future</b>											<b>16,681,822.50</b>	<b>250</b>	<b>22,35</b>
R209	On	04/05/2023	Bond Future	10.00	Call		13.74000	0.01374	9,550	13.31	0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put		7,026.08000	7.02608	7,092,280	13.31	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call		132.59000	0.13259	108,160	13.62	0.00	0	4,50
R209	On	04/05/2023	Bond Future	10.50	Put		4,329.71000	4.32971	4,375,670	13.62	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		670.94000	0.67094	605,680	14.33	0.00	0	1,25
R209	On	04/05/2023	Bond Future	11.09	Put		1,904.48000	1.90448	1,902,660	14.49	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		861.05000	0.86105	788,110	14.51	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		1,873.43000	1.87343	1,870,880	14.51	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		881.63000	0.88163	807,980	14.52	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		1,842.65000	1.84265	1,839,390	14.52	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		2,200.03000	2.20003	2,205,160	14.33	0.00	0	8,25
R209	On	04/05/2023	Bond Future	11.50	Call		1,907.79000	1.90779	1,815,690	15.22	0.00	0	2,25
R209	On	04/05/2023	Bond Future	11.50	Put		907.42000	0.90742	885,710	15.22	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		5,769.56000	5.76956	5,687,330	17.03	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		94.05000	0.09405	82,210	17.03	0.00	0	9,75
R209	On	04/05/2023	Bond Future	11.09	Call		840.67000	0.84067	768,460	14.49	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,198.62000	4.19862	4,122,090	16.82	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,587.49000	1.58749	1,582,780	16.82	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		1,092.70000	1.09270	1,047,640	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		4,731.89000	4.73189	4,758,650	14.93	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,134.90000	4.13490	4,058,610	16.79	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,617.49000	1.61749	1,613,020	16.79	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,166.73000	4.16673	4,090,310	16.80	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,602.43000	1.60243	1,597,830	16.80	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		344.51000	0.34451	322,430	14.43	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		7,860.45000	7.86045	7,910,190	14.43	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,878.81000	2.87881	2,821,510	15.72	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,690.37000	3.69037	3,706,340	15.72	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,830.36000	2.83036	2,773,470	15.69	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,741.21000	3.74121	3,757,590	15.69	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,854.54000	2.85454	2,797,440	15.71	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,715.72000	3.71572	3,731,890	15.71	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,197.95000	5.19795	5,133,240	15.75	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,779.00000	2.77900	2,789,120	15.75	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,140.17000	5.14017	5,075,700	15.72	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,812.44000	2.81244	2,822,800	15.72	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,168.92000	5.16892	5,104,330	15.73	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,795.55000	2.79555	2,805,790	15.73	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,820.74000	2.82074	2,774,200	14.24	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,500.21000	5.50021	5,529,840	14.24	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		2,781.05000	2.78105	2,734,850	14.23	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,560.38000	5.56038	5,590,350	14.23	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		2,800.86000	2.80086	2,754,490	14.24	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,530.23000	5.53023	5,560,030	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>16,681,822.50</b>	<b>250</b>	<b>52,45</b>
R210	On	04/05/2023	Bond Future			226.03645	226.03645	226.03428	226.03428		0.00	0	38
R210	On	03/08/2023	Bond Future			230.52143	230.52143	230.51944	230.51944		0.00	0	30
R210	On	02/11/2023	Bond Future			232.05304	232.05304	232.05184	232.05184		0.00	0	
R210	On	01/02/2024	Bond Future			236.83509	236.83509	236.83370	236.83370		0.00	0	
R210	On	02/05/2024	Bond Future			238.38516	238.38516	238.38535	238.38535		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			10.40713	83.39575	10.39812	83.43756	10.25	0.00	0	32,80
R213	On	03/08/2023	Bond Future			10.51384	85.03007	10.50441	85.07273	10.38	0.00	0	
R213	On	02/11/2023	Bond Future			10.62345	83.18680	10.61356	83.23038	10.44	415,934.00	5	3,30
R213	On	01/02/2024	Bond Future			10.73911	84.88222	10.72873	84.92672	9.72	0.00	0	
R213	On	02/05/2024	Bond Future			10.86197	83.02347	10.85113	83.06865	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	Opt Intert
<b>Total R213 Future</b>												<b>415,934.00</b>	<b>5</b>	<b>36,11</b>
R213	On	04/05/2023	Bond Future	10.73	Call			2,113.65000	2.11365	2,044,980	10.88	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			591.20000	0.59120	564,340	10.88	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			2,147.50000	2.14750	2,078,830	10.90	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			579.74000	0.57974	552,880	10.90	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			2,181.54000	2.18154	2,112,860	10.93	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			568.49000	0.56849	541,620	10.93	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			641.35000	0.64135	631,150	11.53	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			5,491.58000	5.49158	5,438,730	11.55	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			634.11000	0.63411	623,920	11.55	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			5,526.27000	5.52627	5,473,440	11.56	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			626.94000	0.62694	616,770	11.56	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			5,456.92000	5.45692	5,404,060	11.53	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			4,025.89000	4.02589	3,980,050	11.01	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,873.60000	1.87360	1,871,340	11.01	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			4,054.33000	4.05433	4,008,410	11.02	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			1,859.42000	1.85942	1,857,080	11.02	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			4,082.59000	4.08259	4,036,590	11.03	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,845.09000	1.84509	1,842,670	11.03	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,589.61000	1.58961	1,588,860	10.57	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			5,645.81000	5.64581	5,600,660	10.55	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,610.65000	1.61065	1,610,000	10.55	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			5,675.35000	5.67535	5,630,150	10.56	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,599.96000	1.59996	1,599,260	10.56	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			5,705.20000	5.70520	5,659,950	10.57	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			2,181.09000	2.18109	2,151,470	9.14	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			4,563.19000	4.56319	4,578,750	9.14	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			2,198.99000	2.19899	2,169,250	9.14	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			4,537.88000	4.53788	4,553,320	9.14	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			2,162.93000	2.16293	2,133,440	9.13	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			4,588.26000	4.58826	4,603,950	9.13	0.00	0	
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>												<b>415,934.00</b>	<b>5</b>	<b>36,11</b>
R214	On	04/05/2023	Bond Future			11.62225	63.03557	11.59299	63.18691		16.45	0.00	0	17,91
R214	On	03/08/2023	Bond Future			11.72974	64.27082	11.69944	64.42523		17.52	0.00	0	2,91
R214	On	02/11/2023	Bond Future			11.83808	62.26405	11.80672	62.42158		17.88	0.00	0	
R214	On	01/02/2024	Bond Future			11.95017	63.53307	11.91769	63.69377		16.39	0.00	0	
R214	On	02/05/2024	Bond Future			12.06452	61.50142	12.03092	61.66522		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 Intere
R214	On	04/05/2023	Bond Future	11.36	Call		852.43000	0.85243	750,150	16.18		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		2,078.36000	2.07836	2,127,420	16.18		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		872.95000	0.87295	769,430	16.20		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		2,045.49000	2.04549	2,093,310	16.20		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		893.69000	0.89369	788,940	16.21		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		2,012.91000	2.01291	2,059,500	16.21		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		4,091.92000	4.09192	3,962,060	18.68		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,856.69000	1.85669	1,881,240	18.68		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		4,123.56000	4.12356	3,993,370	18.70		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,840.17000	1.84017	1,864,390	18.70		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		4,060.35000	4.06035	3,930,840	18.66		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		1,873.35000	1.87335	1,898,250	18.66		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,440.64000	4.44064	4,506,450	17.45		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,626.90000	2.62690	2,534,760	17.47		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,411.25000	4.41125	4,476,640	17.47		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,650.07000	2.65007	2,557,500	17.48		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,381.83000	4.38183	4,446,790	17.48		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,603.64000	2.60364	2,511,920	17.45		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		4,512.15000	4.51215	4,401,580	16.90		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,425.24000	3.42524	3,475,370	16.90		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		4,539.90000	4.53990	4,429,020	16.91		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,404.81000	3.40481	3,454,630	16.91		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		4,567.94000	4.56794	4,456,750	16.93		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,384.72000	3.38472	3,434,230	16.93		0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		5,588.04000	5.58804	5,668,760	15.28		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		2,760.46000	2.76046	2,678,090	15.26		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		5,651.64000	5.65164	5,733,070	15.26		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		2,781.03000	2.78103	2,698,300	15.27		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		5,619.77000	5.61977	5,700,840	15.27		0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		2,801.68000	2.80168	2,718,600	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>300,951,179.86</b>	<b>3,461</b>	<b>1,432,87</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			873.15500	873.15500	873.96900	873.96900				0.00	0	84
GOVI On 03/08/2023 GOVI			890.26400	890.26400	891.09700	891.09700				0.00	0	
GOVI On 02/11/2023 GOVI			908.15700	908.15700	909.00800	909.00800				0.00	0	
GOVI On 01/02/2024 GOVI			926.66700	926.66700	927.53600	927.53600				0.00	0	
GOVI On 02/05/2024 GOVI			945.19800	945.19800	946.07800	946.07800				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			211,090.00000	21.10900	202,950,000			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			210,990.00000	21.09900	202,850,000			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			210,890.00000	21.08900	202,750,000			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			538,770.00000	53.87700	530,440,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Call			538,670.00000	53.86700	530,340,000			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			538,870.00000	53.88700	530,540,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Call			232,080.00000	23.20800	223,570,000			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		231,980.00000	23.19800	223,470,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call		231,880.00000	23.18800	223,370,000		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		475,360.00000	47.53600	466,670,000		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		475,560.00000	47.55600	466,870,000		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		475,460.00000	47.54600	466,770,000		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		49,120.00000	4.91200	57,920,000		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		48,920.00000	4.89200	57,720,000		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		49,020.00000	4.90200	57,820,000		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			884.17800	884.17800	883.81000	883.81000		0.00	0	
AL37	On	03/08/2023	Index Future			901.50300	901.50300	901.13100	901.13100		0.00	0	
AL37	On	02/11/2023	Index Future			919.62200	919.62200	919.24400	919.24400		0.00	0	
AL37	On	01/02/2024	Index Future			938.36600	938.36600	937.98000	937.98000		0.00	0	
AL37	On	02/05/2024	Index Future			957.13000	957.13000	956.73100	956.73100		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			1,011.27100	1,011.27100	1,011.99800	1,011.99800		0.00	0	
AL7T	On	03/08/2023	Index Future			1,031.08700	1,031.08700	1,031.83100	1,031.83100		0.00	0	
AL7T	On	02/11/2023	Index Future			1,051.81000	1,051.81000	1,052.57100	1,052.57100		0.00	0	
AL7T	On	01/02/2024	Index Future			1,073.24800	1,073.24800	1,074.02500	1,074.02500		0.00	0	
AL7T	On	02/05/2024	Index Future			1,094.71000	1,094.71000	1,095.49600	1,095.49600		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			885.81400	885.81400	886.64200	886.64200		0.00	0	
ALBI	On	03/08/2023	Index Future			903.17100	903.17100	904.01900	904.01900		0.00	0	
ALBI	On	02/11/2023	Index Future			921.32300	921.32300	922.18900	922.18900		0.00	0	
ALBI	On	01/02/2024	Index Future			940.10200	940.10200	940.98500	940.98500		0.00	0	
ALBI	On	02/05/2024	Index Future			958.90100	958.90100	959.79700	959.79700		0.00	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			327.80700	327.80700	328.03000	328.03000				0.00	0	65
IGOV On 03/08/2023 Index Future			334.31100	334.31100	334.53900	334.53900				0.00	0	
IGOV On 02/11/2023 Index Future			341.10900	341.10900	341.34200	341.34200				0.00	0	
IGOV On 01/02/2024 Index Future			348.13800	348.13800	348.37600	348.37600				0.00	0	
IGOV On 02/05/2024 Index Future			355.17600	355.17600	355.41600	355.41600				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			7.66500	92.33500	7.67500	92.32500				0.00	0	
JIBAR F On 17/05/2023 Jibar Future			7.74000	92.26000	7.70000	92.30000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.77000	92.23000	7.77500	92.22500				0.00	0	
JIBAR F On 19/07/2023 Jibar Future			7.77000	92.23000	7.77000	92.23000				0.00	0	
JIBAR F On 16/08/2023 Jibar Future			7.76500	92.23500	7.77000	92.23000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			7.77500	92.22500	7.77500	92.22500				0.00	0	7
JIBAR F On 20/12/2023 Jibar Future			7.63000	92.37000	7.62000	92.38000				0.00	0	27
JIBAR F On 20/03/2024 Jibar Future			7.47500	92.52500	7.47500	92.52500				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			7.34000	92.66000	7.34500	92.65500				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			7.27500	92.72500	7.25000	92.75000				0.00	0	6
JIBAR F On 18/12/2024 Jibar Future			7.28500	92.71500	7.23000	92.77000				0.00	0	
JIBAR F On 19/03/2025 Jibar Future			7.26500	92.73500	7.27500	92.72500				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>300,951,179.86</b>	<b>3,461</b>	<b>1,434,86</b>
ABCPI3 On 07/12/2023 Spot Bond			4.42000	331.14251	4.42000	331.06288				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	100.38946				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	102.13007				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			9.38500	103.08667	9.38500	103.06070				0.00	0	



Contract Details	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			11.67000	90.14059	11.67000	90.11251				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	99.95036				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	100.73092				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	100.30973				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	100.43756				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	101.65916				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	103.18522				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	102.67926				0.00	0	543,156.50
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>543,156.50</b>
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	<b>543,156.50</b>
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.24113				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	100.92200				0.00	0	522,600.20
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>522,600.20</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>522,600.20</b>
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.46208				0.00	0	336,453.80
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>336,453.80</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>336,453.80</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
ABFN3  On 29/08/2028 Spot Bond					0.00000	101.55544				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	101.36655				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	101.50107				0.00	0	132,470,80
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>132,470,80</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	<b>132,470,80</b>
ABFN3  On 07/02/2024 Spot Bond					0.00000	101.57755				0.00	0	148,439,70
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>148,439,70</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	<b>148,439,70</b>
ABFN3  On 07/02/2026 Spot Bond					0.00000	101.77452				0.00	0	139,443,10
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
ABFN3  On 07/02/2029 Spot Bond					0.00000	102.21682				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	100.66275				0.00	0	623,744,50
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>623,744,50</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	<b>623,744,50</b>
ABFN4  On 16/09/2026 Spot Bond					0.00000	100.36970				0.00	0	139,443,10
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
ABFN4  On 16/09/2029 Spot Bond					0.00000	99.97847				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	101.68917				0.00	0	310,061,70
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>310,061,70</b>
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	<b>310,061,70</b>
ABFN4  On 14/10/2026 Spot Bond					0.00000	101.70881				0.00	0	387,863,70
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>387,863,70</b>
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	<b>387,863,70</b>
ABFN4  On 24/06/2025 Spot Bond					0.00000	100.01932				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	Opt Interc
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.74094				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	100.76091				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	99.93018				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	99.82039				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	100.12576				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	99.82495				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	101.01515				0.00	0	69,721,60
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
ABFN5i On 14/02/2027 Spot Bond					0.00000	101.13370				0.00	0	251,404,70
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>251,404,70</b>
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	<b>251,404,70</b>
ABFN5i On 14/02/2029 Spot Bond					0.00000	101.05348				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	101.12698				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>	
ABFN5i On 14/11/2025 Spot Bond					0.00000	101.01868				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	101.04770				0.00	0	

Contract Details	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>	
ABFN58 On 28/11/2025 Spot Bond					0.00000	100.68157				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>	
ABFN60 On 24/02/2028 Spot Bond					0.00000	100.94693				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>	
ABFN61 On 24/02/2030 Spot Bond					0.00000	101.05079				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	100.24735				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	100.50194				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	100.09358				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	102.67463				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	101.26231				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	100.58785				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	99.97340				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	99.97238				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 Intere
ABKI04 On 13/03/2024 Spot Bond			7.81000	7.81000	7.81000	158.94034				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	70.23148	100.00000	70.06845				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			3.54000	3.54000	3.54000	167.31817				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			4.44000	4.44000	4.44000	216.24900				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			5.06000	5.06000	5.06000	240.56616				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			8.30000	8.30000	8.30000	109.73693				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			8.90000	107.39311	8.90000	107.36728				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			8.71000	111.25369	8.71000	111.22749				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			7.93500	100.96894	7.93500	100.94782				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			9.29500	9.29500	9.29500	102.31685				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			9.05500	99.70428	9.05500	99.68029				0.00	0	194,291,20
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>194,291,20</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>194,291,20</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.74221	100.00000	14.70976				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	Open Interest
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABS12 On 07/12/2023 Spot Bond			4.07000	331.91090	4.07000	331.83418				56,980,000,000.00	14,000,000	3,500,000
<b>Total ABS12 SPOT</b>										<b>56,980,000,000.00</b>	<b>14,000,000</b>	<b>3,500,000</b>
<b>Total For ABSI2</b>										<b>56,980,000,000.00</b>	<b>14,000,000</b>	<b>3,500,000</b>
ABX01 On 10/07/2024 Spot Bond			11.17500	11.17500	11.17500	102.03289				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	100.24861				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	100.24383				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	100.23603				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	100.66635				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.01670				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	101.39169				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	103.01398				0.00	0	570,625,700
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>570,625,700</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	<b>570,625,700</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	101.87001				0.00	0	534,019,500
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>534,019,500</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>534,019,500</b>
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.51594				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	Op 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	104.23493				0.00	23,646,000,000	10,011,500,00
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>23,646,000,000</b>	<b>10,011,500,00</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>23,646,000,000</b>	<b>10,011,500,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	104.44621				0.00	64,800,000	16,200,00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>64,800,000</b>	<b>16,200,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>64,800,000</b>	<b>16,200,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	103.93092				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	106.66923				0.00	1,620,000,000	1,620,000,00
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>1,620,000,000</b>	<b>1,620,000,00</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>1,620,000,000</b>	<b>1,620,000,00</b>
AGT05 On 16/11/2027 Spot Bond					0.00000	101.88130				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	101.68830				0.00	0	60,657,70
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,657,70</b>
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	<b>60,657,70</b>
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.72628				0.00	0	445,778,30
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>445,778,30</b>
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	<b>445,778,30</b>
AH2A3 On 18/07/2026 Spot Bond			8.60000	99.04000	8.60000	99.01697				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	101.78349				0.00	0	76,693,60
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>76,693,60</b>
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	<b>76,693,60</b>
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.97409				0.00	0	66,932,60
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>66,932,60</b>
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	<b>66,932,60</b>
AHF2D On 18/07/2026 Spot Bond					0.00000	102.21219				0.00	0	27,888,60
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,888,60</b>
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</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	101.58814				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	100.89923				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			9.49000	101.14416	9.49000	101.11882				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	100.96189				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	100.92844				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	100.96736				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	101.39234				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	101.28967				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	100.86507				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	100.92833				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	100.96722				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	101.23888				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	100.99613				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	101.06024				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	100.94777				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	100.93318				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	100.98665				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	100.96818				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	101.68078				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	101.26789				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			7.76000	105.14701	7.76000	105.12481				0.00	0	2,712,404,60
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,712,404,60</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>2,712,404,60</b>
AIR04 On 29/05/2024 Spot Bond			10.20500	102.04109	10.20500	102.01304			70,730,855,000.00		6,931,000	47,353,40
<b>Total AIR04 SPOT</b>									<b>70,730,855,000.00</b>		<b>6,931,000</b>	<b>47,353,40</b>
<b>Total For AIR04</b>									<b>70,730,855,000.00</b>		<b>6,931,000</b>	<b>47,353,40</b>
AIR05 On 29/05/2030 Spot Bond			11.85000	94.54082	11.85000	94.51075				0.00	0	3,460,70
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,460,70</b>
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	<b>3,460,70</b>
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.12084				0.00	0	

Contract Details	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	101.15618				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	100.66916				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			6.57000	198.43025	6.57000	198.37112				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	100.04995				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	101.65079				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	100.20613				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	101.46424				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	100.99711				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	100.74419				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	100.23019				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	100.15947				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			000,000,000,000,000.00	20,000,000,000	20,000,000,000
<b>Total ASC003 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>
<b>Total For ASC003</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>
ASC00: On 29/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			260,000,000,000,000.00	2,600,000,000	1,600,000,000
<b>Total ASC004 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>2,600,000,000</b>	<b>1,600,000,000</b>
<b>Total For ASC004</b>									<b>10,000,000,000,000.00</b>	<b>2,600,000,000</b>	<b>1,600,000,000</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			5.41000	255.48321	5.41000	255.41501			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			6.02000	221.79749	6.02000	221.73468			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			5.31000	207.82858	5.31000	207.77362			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			5.36000	117.97543	5.36000	117.94402			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	103.79635			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	100.25991			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	100.22436			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	101.08061			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	100.96597			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 Intere
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.92649				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	100.42095				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	100.04943				0.00	24,800,000	6,200,000
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>24,800,000</b>	<b>6,200,000</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>24,800,000</b>	<b>6,200,000</b>
ASN30 On 20/12/2023 Spot Bond					0.00000	100.23459				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	100.61329				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	115.33500				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			5.58500	5.58500	5.58500	105.49630				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	100.32823				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	100.36042				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	101.25613				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	99.88411				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			5.57000	115.10633	5.57000	115.07502				0.00	0	

Contract Details	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	100.23694				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	99.70771				0.00	0	36,200,00
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>36,200,00</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>36,200,00</b>
ASN35 On 20/06/2024 Spot Bond					0.00000	100.33780				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	100.23093				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	100.23093				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	100.74327				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	100.38388				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	100.35481				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	100.70798				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	102.02261				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	100.35854				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	100.35854				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	100.49851				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	100.30513				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	100.22848				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	100.25246				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	100.57376				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	102.68376				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	100.16796				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	100.17096				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	100.18587				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	101.71522				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	101.72503				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			9.95000	9.95000	9.95000	101.01661				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			10.64000	10.64000	10.64000	101.18190				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	101.37647				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	101.51440				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	100.73887				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	100.35786				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	126.52434				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			10.42500	10.42500	10.42500	101.16864				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	100.69848				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	100.35222				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	100.35222				0.00	0	

Contract Details	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	100.19747				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			9.99500	99.38596	9.99500	99.35933			275,862,000,000.00	27,600,000	6,900,000	
<b>Total ASN508 SPOT</b>									<b>275,862,000,000.00</b>	<b>27,600,000</b>	<b>6,900,000</b>	
<b>Total For ASN508</b>									<b>275,862,000,000.00</b>	<b>27,600,000</b>	<b>6,900,000</b>	
ASN50: On 21/12/2026 Spot Bond			9.17500	99.11934	9.17500	99.09492			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			9.72500	98.06452	9.72500	98.03893			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			9.72500	98.06452	9.72500	98.03893			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			8.30000	102.43291	8.30000	102.40990			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			10.25000	102.71876	10.25000	102.69040			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			10.20000	102.71145	10.20000	102.68322			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			9.70000	102.28595	9.70000	102.25919			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			9.70000	102.28595	9.70000	102.25919			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	99.86826			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	101.46558				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			10.33500	101.75608	10.33500	101.72825				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			10.42500	101.68396	10.42500	101.65541				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			10.28500	101.86974	10.28500	101.84152				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	102.25749				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	101.68894				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	100.59418				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	95.83029				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			9.77500	101.01607	9.77500	100.98944				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	101.91053				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	101.82319				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	101.53222				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	101.64901				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	100.84856				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	100.54018				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	101.65885				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 31/03/2024 Spot Bond					0.00000	99.94219				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	95.13066				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	100.18382				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	100.93661				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	94.68373				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	100.17766				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	100.87461				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	99.87321				0.00	0	

Contract Details	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	100.25014				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	100.26557				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	100.64809				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	101.51554				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	100.44710				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	99.68253				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	99.94368				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	101.00881				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	100.81199				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	99.99974				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	99.63386				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	100.26533				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	100.87633				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	97.40624				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	99.94389				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	101.45468				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	101.60196				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	101.45468				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	101.63022				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	100.24148				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	100.24267				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	100.57173				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	101.27670				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	101.49959				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	101.05862				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	99.94313				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	100.44397				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	99.97703				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	100.42493				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	100.61716				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	101.56638				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	100.82023				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	99.94351				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	100.23550				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	100.23789				0.00	0	

Contract Details	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	97.07705				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	101.51194				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	100.21678				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	100.20841				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			9.42884	9.42884	9.42884	106.10137				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	100.44411				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			10.31000	10.31000	10.31000	101.49186				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	101.64342				0.00	0	556,404,20
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>556,404,20</b>
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	<b>556,404,20</b>
ASN80: On 31/01/2027 Spot Bond					0.00000	101.50423				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	101.50580				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	100.16887				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	99.77967				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	99.87508				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	99.69637				0.00	0	
<b>Total ASN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN821</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.06698				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	98.88870				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	99.68390				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	99.63693				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	99.63762				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	102.05645				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	101.85028				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	101.85028				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	101.64356				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	100.28985				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	101.63360				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	101.62475				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	101.62475				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	101.69159				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	109.97283				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			6.80500	6.80500	6.80500	101.26139				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			6.85500	6.85500	6.85500	101.26996				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			7.00500	7.00500	7.00500	101.29567				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	101.64052				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	101.63265				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	100.23560				0.00	0	



Contract Details	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	100.24053				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	100.82030				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	101.88728				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	101.51443				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	111.89928				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	106.95899				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	100.51280				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	100.51280				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	100.45644				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	100.38326				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	100.38326				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	99.94481				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	100.17545				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	100.26668				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	100.26429				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	101.45902				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	100.53290				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	101.83601				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	99.99958				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	100.38313				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			10.87500	102.40190	10.87500	102.37195				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	92.23109				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 Intere
<b>Total For ASN902</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.42760				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	100.23311				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	100.83588				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	100.85145				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	100.83588				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	100.82031				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	100.82809				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	100.83977				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	100.82809				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	100.83977				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	94.45587				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	91.51385				0.00	0	

Contract Details	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>	
ASN932 On 20/12/2025 Spot Bond					0.00000	100.25457				0.00	0	
<b>Total ASN934 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN934</b>										<b>0.00</b>	<b>0</b>	
ASN934 On 20/12/2027 Spot Bond					0.00000	102.96463				0.00	0	
<b>Total ASN936 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN936</b>										<b>0.00</b>	<b>0</b>	
ASN936 On 20/12/2027 Spot Bond					0.00000	100.27273				0.00	0	
<b>Total ASN937 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN937</b>										<b>0.00</b>	<b>0</b>	
ASN937 On 31/01/2030 Spot Bond					0.00000	101.56147				0.00	0	
<b>Total ASN938 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN938</b>										<b>0.00</b>	<b>0</b>	
ASN938 On 20/12/2027 Spot Bond					0.00000	100.25720				0.00	0	
<b>Total ASN940 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN940</b>										<b>0.00</b>	<b>0</b>	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.24834				0.00	0	
<b>Total ASN941 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN941</b>										<b>0.00</b>	<b>0</b>	
ASN941 On 20/12/2025 Spot Bond					0.00000	100.24025				0.00	0	
<b>Total ASN943 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN943</b>										<b>0.00</b>	<b>0</b>	
ASN943 On 20/12/2027 Spot Bond					0.00000	100.28465				0.00	0	
<b>Total ASN944 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN944</b>										<b>0.00</b>	<b>0</b>	
ASN944 On 20/06/2027 Spot Bond					0.00000	100.23380				0.00	0	
<b>Total ASN948 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN948</b>										<b>0.00</b>	<b>0</b>	
ASN948 On 20/06/2027 Spot Bond					0.00000	100.23560				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>	
ASN950 On 31/08/2027 Spot Bond					0.00000	100.82031				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	101.65115				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	100.26914				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	100.24216				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	100.22848				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	99.94754				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	104.75281				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	100.28108				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	100.23325				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	87.26471				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	101.70531				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	100.24763				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	97.28128				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	80.59609				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	101.13141				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	100.90501				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	101.01200				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	100.81153				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	100.78920				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	100.57344				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	100.23165				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	100.55870				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	100.39751				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	100.38033				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	100.27410				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			6.88500	102.45264	6.88500	102.43360				0.00	0	238,403,30
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>238,403,30</b>
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	<b>238,403,30</b>
BAW34 On 09/10/2023 Spot Bond					0.00000	102.53254				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	101.62590				0.00	0	1,000,000,00
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
BAW37 On 12/07/2025 Spot Bond					0.00000	101.81897				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	102.21200				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	100.99776				0.00	0	
<b>Total BAWGL1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL1</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.22414				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			11.62500	11.62500	11.62500	101.30971				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	99.42839				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	99.93659				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	99.94032				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	99.68597				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	100.03781				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	99.93339				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	100.02732				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	101.73495				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	98.60488				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	100.03879				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	99.93852				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	99.93663				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	99.93799				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	100.72944				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	99.93868				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 Interest
<b>Total For BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA95 On 30/09/2025 Spot Bond					0.00000	99.19024				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	99.93455				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	99.93363				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	99.93580				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	99.92673				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	100.04358				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	99.92573				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/09/2024 Spot Bond					0.00000	99.92709				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	99.92785				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	99.92673				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	99.92709				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	99.92434				0.00	0	

Contract Details	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			8.73000	8.73000	8.73000	101.15449				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	101.43210				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	100.38206				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	97.11204				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	78.57178				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	95.07380				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	78.49718				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	100.22837				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	99.88262				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	100.55651				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	99.88127				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 Intere
BDX48 On 31/07/2023 Spot Bond					0.00000	99.95737				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	104.18806				0.00	0	4,026,693,60
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,026,693,60</b>
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	<b>4,026,693,60</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	102.50763				0.00	0	11,155,50
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,155,50</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	<b>11,155,50</b>
BID10 On 15/11/2023 Spot Bond					0.00000	101.48857				0.00	0	69,721,60
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
BID11 On 15/11/2023 Spot Bond			8.39500	104.28277	8.39500	104.25908				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	100.75767				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	101.68594				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	100.01628				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	100.01885				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	101.59796				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	102.07819				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	97.65700				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 Interest
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	73.52200				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 06/07/2026 Spot Bond					0.00000	54.40500				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	100.68589				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	100.69344				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	100.35436				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	102.01758				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	100.86543				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	101.95773				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	101.91811				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	101.34089				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	100.98068				0.00	0	

Contract Details	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>	
BPPF3 On 10/05/2023 Spot Bond					0.00000	101.07430				0.00	0	
<b>Total BPPF34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF34</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 03/07/2023 Spot Bond					0.00000	99.89037				0.00	0	
<b>Total BPPF35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF35</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 11/01/2024 Spot Bond					0.00000	102.98307				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>	
BPPF3 On 31/03/2024 Spot Bond					0.00000	100.61525				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>	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	99.99988				0.00	0	55,777,30
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>55,777,30</b>
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	<b>55,777,30</b>
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.47998				0.00	0	139,443,10
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
BYA10 On 30/09/2026 Spot Bond					0.00000	99.93716				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>	
BYA10 On 30/09/2025 Spot Bond					0.00000	99.93853				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	101.83173				0.00	0	17,800,00
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>17,800,00</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	<b>17,800,00</b>
CBL30 On 02/11/2024 Spot Bond					0.00000	101.30589				0.00	0	290,000,00
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
CBL31 On 21/11/2025 Spot Bond					0.00000	100.86015				0.00	0	200,000,00
<b>Total CBL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For CBL31</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
CCT01 On 23/06/2023 Spot Bond			8.22500	104.28747	8.22500	104.26441				0.00	0	127,00
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>127,00</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>127,00</b>
CCT02 On 12/06/2024 Spot Bond			8.42500	106.99649	8.42500	106.97223				0.00	0	28,679,60
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,679,60</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>28,679,60</b>
CCT03 On 15/03/2025 Spot Bond			9.07500	104.11267	9.07500	104.08756				0.00	0	1,083,746,00
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,083,746,00</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>1,083,746,00</b>
CCT04 On 17/07/2027 Spot Bond			10.11500	10.11500	10.11500	102.04740			4,234,486,956,000.00		418,634,400	415,899,40
<b>Total CCT04 SPOT</b>									<b>4,234,486,956,000.00</b>		<b>418,634,400</b>	<b>415,899,40</b>
<b>Total For CCT04</b>									<b>4,234,486,956,000.00</b>		<b>418,634,400</b>	<b>415,899,40</b>
CGR42 On 03/08/2023 Spot Bond					0.00000	101.76576				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.93906				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	102.05399				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	102.14204				0.00	0	660,000,00
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>660,000,00</b>
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	<b>660,000,00</b>
CGR52 On 30/06/2025 Spot Bond					0.00000	99.96867				0.00	0	
<b>Total CGR52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR52</b>										<b>0.00</b>	<b>0</b>	
CGR53 On 28/02/2026 Spot Bond					0.00000	100.89584				0.00	0	
<b>Total CGR53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR53</b>										<b>0.00</b>	<b>0</b>	
CGR54 On 28/02/2028 Spot Bond					0.00000	100.93897				0.00	0	
<b>Total CGR54 SPOT</b>										<b>0.00</b>	<b>0</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 CGR54</b>										<b>0.00</b>	<b>0</b>	
CLN34: On 20/12/2023 Spot Bond					0.00000	100.20458				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			9.41000	101.31716	9.41000	101.29185				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	104.25049	8.70700	103.32900				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	101.59698				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	102.21710				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			10.71500	100.13098	10.71500	100.10258				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	107.97824	6.50000	103.27700				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	102.63700				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			6.24000	159.56137	6.24000	159.51509				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			8.35000	153.79374	8.35000	153.74049				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			9.05500	102.03079	9.05500	102.00624				0.00	0	

Contract Details	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	101.69667				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	102.10608				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	103.28700				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	100.37140				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	101.50637				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	99.94067				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	101.71364				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	101.62694				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	101.44204				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	100.24227				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	100.24668				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	101.84090				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			9.95500	102.79580	9.95500	102.76821				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	101.62503				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	101.12041				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	102.03218				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	160.12600				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	102.76978				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			9.42500	102.70175	9.42500	102.67562				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			9.47500	101.08681	9.47500	101.06138				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			9.56500	105.20173	9.56500	105.17458				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			9.61500	9.61500	9.61500	328.76801				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	101.12712				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	101.13301				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	100.86328				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	102.17721				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	140.52800				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	101.16324				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			9.92500	104.22734	9.92500	104.35335				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			9.42500	105.52309	9.42500	105.49624				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	101.44682				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	100.96159				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	103.10273				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	100.59797				0.00	0	

Contract Details	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	101.12154				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			9.65500	104.51966	9.65500	104.49244				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	101.16874				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	101.12511				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	100.36417				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	100.26093				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	101.79299				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	99.87122				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	101.21698				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	100.37197				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	101.80753				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	100.93314				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	102.32707				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	103.65890				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	100.23446				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	101.99614				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	101.96627				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			4.66000	158.05979	4.66000	126.62583				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	101.11926				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	100.13580				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	100.85438				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			8.89500	8.89500	8.89500	103.54120				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	99.87588				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	100.46639				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	100.23446				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	100.23446				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	100.40700				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			8.48000	8.48000	8.48000	101.57057				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	101.25253				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	100.51759				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	104.44672				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	101.85807				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	100.89795				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			9.05500	103.86125	9.05500	103.83569				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	101.61890				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611( On 14/04/2026 Spot Bond					0.00000	103.65186				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	100.56183				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	100.86789				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	94.96100				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	101.51114				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	100.76232				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	101.43991				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	101.81042				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	101.04179				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	100.06996				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			12.89000	61.22608	12.89000	80.03365				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	101.15631				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			10.12500	99.70471	10.12500	99.67751				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	101.03879				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	101.09917				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	102.36226				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	101.24275				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	103.16098				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	100.89908				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	101.03579				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 Intere
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 19/08/2025 Spot Bond					0.00000	102.30266				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	101.09572				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	101.71879				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	100.90200				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	100.23176				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	101.63707				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	100.23200				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	101.14073				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	100.73453				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	101.03579				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	101.03579				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	95.03600				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	100.26450				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	102.67688				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	100.63557				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	100.03900				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	129.04400				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	153.21400				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	98.94854				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	101.16758				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	102.31842				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	101.20365				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	101.10571				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			5.23844	162.39663	5.23844	131.94067				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			5.23844	162.39663	5.23844	131.94152				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	101.12068				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	101.16060				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	100.18008				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	102.76564				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	100.53523				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	100.17539				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	100.17840				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	101.30278				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	Options Interest
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.19874				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	100.19852				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	102.37910				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	100.06866				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	100.18309				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	101.24952				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.61585				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	84.12951				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	104.34381				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	85.19534				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	101.41202				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	86.16830				0.00	0	

Contract Details	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	101.18054				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	100.99053				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	100.18013				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	82.56971				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	82.80949				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	100.33687				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	101.04364				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	100.18087				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	100.18087				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	100.18087				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	81.62087				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	100.37983				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	80.63044				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	80.94890				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	100.65799				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	81.65027				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	100.17175				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	100.17175				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	100.17175				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	100.17361				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	100.17361				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	100.17361				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	84.11618				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	85.13981				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	85.76917				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	100.18285				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	100.38413				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			9.25000	9.25000	9.25000	95.00543				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	100.36156				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	100.60457				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	118.59100				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			9.51000	9.51000	9.51000	93.76987				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 19/08/2025 Spot Bond					0.00000	101.02580				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	99.94153				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	102.44093				0.00	0	

Contract Details	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	99.93400				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	101.85261				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	100.84575				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	100.18303				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	101.62794				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	98.43499				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	100.40134				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	99.88194				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	99.28114				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.15073				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	99.83179				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.14960				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	100.14220				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	101.08042				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	101.18468				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	101.54344				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	93.48765				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.15073				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	100.16741				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	99.61773				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 31/07/2024 Spot Bond					0.00000	106.44009				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	82.53852				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	87.46730				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	100.79721				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	101.66906				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	106.43631				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	100.78131				0.00	0	830,000,00
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>830,000,00</b>
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	<b>830,000,00</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	100.89033				0.00	0	

Contract Details	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	101.48103				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	101.48877				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	101.09516				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	101.52743				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	101.54444				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	99.94480				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	100.16794				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	99.94480				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	111.23493				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	111.06760				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	101.63583				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	101.12100				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	101.63583				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	102.46891				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	101.63583				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	99.94487				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	101.63583				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	101.63597				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	101.64325				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	101.64325				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	100.82412				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	86.85492				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 Interc
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.49341				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	101.90900				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	101.65109				0.00	0	331,177,00
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>331,177,00</b>
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	<b>331,177,00</b>
CLN806 On 28/02/2027 Spot Bond					0.00000	100.82816				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	101.54289				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	100.17261				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			8.73000	101.17823	8.73000	101.15449				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	100.17343				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	101.80708				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	101.63583				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	101.63604				0.00	0	860,000,00
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>860,000,00</b>
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	<b>860,000,00</b>
CLN816 On 31/01/2027 Spot Bond					0.00000	101.65109				0.00	0	

Contract Details	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	101.48105				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	101.63583				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	101.63604				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	99.94488				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	101.63604				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	101.63604				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	101.63569				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	101.63604				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	87.79640				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	101.63583				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	106.74286				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	100.68527				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	101.63569				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			9.15000	9.15000	9.15000	104.06016				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	100.82016				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	100.82030				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	100.82031				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	100.82021				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	99.94487				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	100.23392				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	102.26033				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	99.08000				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	98.54600				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	98.93700				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	100.55282				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	99.95279				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	99.95239				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	99.94488				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	99.94487				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	99.94449				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	101.73655				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	100.06053				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	100.23560				0.00	0	

Contract Details	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	100.24565				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	100.26071				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	100.26548				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	100.17612				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	102.39512				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	83.65160				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	101.63604				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	100.24756				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	100.23320				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	100.51439				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	115.54976				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	100.63600				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	101.66000				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	101.79809				0.00	0	
<b>Total CLN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN867</b>										<b>0.00</b>	<b>0</b>	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	86.85736				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	101.45026				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	101.46560				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	101.45786				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			11.25000	11.25000	11.25000	83.24115				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	100.82016				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	100.23919				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	102.02587				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	102.02587				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	101.46255				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	101.44702				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	99.87588				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	99.87655				0.00	0	
<b>Total CLN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN880</b>										<b>0.00</b>	<b>0</b>	
CLN88: On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.61020				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	101.44238				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			11.06000	11.06000	11.06000	83.38312				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			11.26000	11.26000	11.26000	82.18227				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			11.26000	11.26000	11.26000	82.18227				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			11.29000	11.29000	11.29000	82.00437				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			11.26500	11.26500	11.26500	82.15258				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			5.63000	5.63000	5.63000	125.15578				0.00	0	

Contract Details	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	100.25959				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	100.24715				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	101.63604				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	100.24073				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	100.82016				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	99.94481				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	99.88191				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			11.51500	11.51500	11.51500	64.90413				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			11.61500	11.61500	11.61500	64.41419				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			11.18000	11.18000	11.18000	106.55904				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	100.66600				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			10.51000	10.51000	10.51000	102.81487				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	100.41403				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	100.27500				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	100.25791				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	100.32104				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	102.37000				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	104.72000				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	100.25973				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	101.97601				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	101.63553				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	100.25720				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	100.28346				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	100.29870				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	100.65866				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	100.23469				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	100.62739				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	100.62739				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	100.43698				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	100.43698				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	100.38417				0.00	0	

Contract Details	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	100.36166				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	100.27385				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	100.27623				0.00	0	1,250,000,00
<b>Total CLN926 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,250,000,00</b>
<b>Total For CLN926</b>										<b>0.00</b>	<b>0</b>	<b>1,250,000,00</b>
CLN927 On 20/06/2028 Spot Bond					0.00000	100.27504				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	100.22175				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					0.00000	100.00000				0.00	0	
<b>Total CLN929 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN929</b>										<b>0.00</b>	<b>0</b>	
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			12.27500	12.27500	12.27500	103.59651				0.00	0	275,000,00
<b>Total CLN931 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>275,000,00</b>
<b>Total For CLN931</b>										<b>0.00</b>	<b>0</b>	<b>275,000,00</b>
CLN932 On 20/06/2028 Spot Bond			12.17500	12.17500	12.17500	103.36803				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					0.00000	100.00000				0.00	0	
<b>Total CLN933 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN933</b>										<b>0.00</b>	<b>0</b>	
CLN934 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN934 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN934</b>										<b>0.00</b>	<b>0</b>	
<b>Total CLN935 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN935</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN936 On 20/03/2026 Spot Bond					0.00000	100.18914				0.00	0	
<b>Total CLN936 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN936</b>										<b>0.00</b>	<b>0</b>	
CLN937 On 20/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	12,500,000,000	12,500,000,000	
<b>Total CLN937 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>12,500,000,000</b>	<b>12,500,000,000</b>	
<b>Total For CLN937</b>									<b>50,000,000,000,000.00</b>	<b>12,500,000,000</b>	<b>12,500,000,000</b>	
CLN938 On 20/03/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	12,500,000,000	12,500,000,000	
<b>Total CLN938 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>12,500,000,000</b>	<b>12,500,000,000</b>	
<b>Total For CLN938</b>									<b>50,000,000,000,000.00</b>	<b>12,500,000,000</b>	<b>12,500,000,000</b>	
COJ05 On 05/06/2023 Spot Bond			10.02500	104.18528	10.02500	104.15718			0.00	0	0	
<b>Total COJ05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJ05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			10.71500	105.02377	10.71500	104.99367			0.00	0	1,448,647,000	
<b>Total COJ08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,448,647,000</b>	
<b>Total For COJ08</b>									<b>0.00</b>	<b>0</b>	<b>1,448,647,000</b>	
COJG0 On 09/06/2024 Spot Bond			11.11500	102.05145	11.11500	102.02113			0.00	0	249,117,900	
<b>Total COJG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>249,117,900</b>	
<b>Total For COJG01</b>									<b>0.00</b>	<b>0</b>	<b>249,117,900</b>	
COT01 On 03/04/2023 Spot Bond			9.49000	99.89610	9.49000	99.87017			0.00	0	260,245,300	
<b>Total COT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>260,245,300</b>	
<b>Total For COT01</b>									<b>0.00</b>	<b>0</b>	<b>260,245,300</b>	
COT02 On 03/04/2028 Spot Bond			12.48500	91.56493	12.48500	91.53447			0.00	0	0	
<b>Total COT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COT02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
COT03 On 05/06/2028 Spot Bond			11.07500	96.71620	11.07500	96.68756			0.00	0	0	
<b>Total COT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.00034			0.00	0	208,467,200	
<b>Total DSY02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>208,467,200</b>	
<b>Total For DSY02</b>									<b>0.00</b>	<b>0</b>	<b>208,467,200</b>	
DSY03 On 21/11/2024 Spot Bond			9.82500	9.82500	9.82500	104.61661			0.00	0	0	
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.72023			0.00	0	0	
<b>Total DSY04 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 Intert
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.33983				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	101.68929				0.00	0	
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY06</b>										<b>0.00</b>	<b>0</b>	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.90880				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	100.08775				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	100.32721				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	100.34149				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	100.34780				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			8.82500	101.77752	8.82500	101.75324				0.00	0	192,098,00
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>192,098,00</b>
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	<b>192,098,00</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	101.05108	9.69000	101.02466				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.05108	9.69000	101.02466				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			10.02500	99.52439	10.02500	99.49751				0.00	0	
<b>Total DV27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV27</b>										<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			11.00000	97.26575	11.00000	97.23699				0.00	0	510,752,70
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>510,752,70</b>
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	<b>510,752,70</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
DV29/R On 18/02/2029 Spot Bond			10.10000	101.09471	10.10000	101.06719				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.09471	10.10000	101.06719				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	102.18318				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.06470				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	99.67245				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	98.88951				0.00	0	104,582,20
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>104,582,20</b>
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	<b>104,582,20</b>
DVF28 On 02/02/2028 Spot Bond					0.00000	101.60602				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>	
DVFB24 On 15/12/2024 Spot Bond					0.00000	101.73146				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>
DVFB25 On 31/05/2024 Spot Bond					0.00000	100.84305				0.00	0	492,228,80
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>492,228,80</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	<b>492,228,80</b>
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.98763				0.00	0	302,808,50
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>302,808,50</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	<b>302,808,50</b>
DVFB28 On 31/01/2025 Spot Bond					0.00000	101.27046				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB29 On 31/01/2027 Spot Bond					0.00000	101.40987				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>	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.45591				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	103.45465				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	103.09219				0.00	0	10,088,000,00
<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	103.90276				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			5.67000	117.63612	5.67000	117.60408				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			5.56000	102.72480	5.56000	102.69688				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	150.07631	2.25000	150.04898				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			4.62500	159.92066	4.62500	159.88122				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			4.66500	144.16409	4.66500	144.12838		1,543,648,500,000.00		330,900,000	165,450,00	
<b>Total EL29 SPOT</b>								<b>1,543,648,500,000.00</b>		<b>330,900,000</b>	<b>165,450,00</b>	
<b>Total For EL29</b>								<b>1,543,648,500,000.00</b>		<b>330,900,000</b>	<b>165,450,00</b>	
EL30 On 29/07/2030 Spot Bond			4.67000	138.46043	4.67000	138.42611			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			5.49000	121.51632	5.49000	121.48362			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			5.43000	106.51593	5.43000	106.48735			0.00	0		
<b>Total EL36 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For EL36</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36/12 On 31/01/2036 Spot Bond			2.25000	150.07631	2.25000	150.04898				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	184.99876				0.00	0	
<b>Total ELN001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN001</b>										<b>0.00</b>	<b>0</b>	
ELN002 On 07/06/2024 Spot Bond					0.00000	181.99396				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	170.45055				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	141.75303				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	140.80001				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	136.98445				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	127.36370				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	122.52007				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	124.45356				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	103.10151				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>	

Contract Details	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 ELN018</b>										<b>0.00</b>	<b>0</b>	
ELN018 On 02/04/2027 Spot Bond					0.00000	105.86719				0.00	0	
<b>Total ELN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN019</b>										<b>0.00</b>	<b>0</b>	
ELN019 On 20/09/2027 Spot Bond					0.00000	111.82094				0.00	0	
<b>Total ELN020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN020</b>										<b>0.00</b>	<b>0</b>	
ELN020 On 04/05/2024 Spot Bond			10.13500	103.94767	10.13500	103.91929				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>	
EMM03 On 16/05/2028 Spot Bond			12.50000	12.50000	12.50000	96.33224				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>	
EMM04 On 17/04/2029 Spot Bond			12.55000	12.55000	12.55000	100.33862				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>
EMM05 On 23/06/2025 Spot Bond			10.22500	10.22500	10.22500	102.65503		759,385,187,500.00		74,267,500	70,151,70	
<b>Total EMM06 SPOT</b>								<b>759,385,187,500.00</b>		<b>74,267,500</b>	<b>70,151,70</b>	
<b>Total For EMM06</b>								<b>759,385,187,500.00</b>		<b>74,267,500</b>	<b>70,151,70</b>	
EMM06 On 10/07/2027 Spot Bond			10.22500	10.22500	10.22500	102.77689				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			12.33000	12.33000	12.33000	98.81016				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM07P On 18/06/2030 Spot Bond			11.42500	11.42500	11.42500	100.81112				0.00	0	
<b>Total EMM08P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM08P</b>										<b>0.00</b>	<b>0</b>	
EMM08P On 18/06/2032 Spot Bond			14.83000	14.83000	14.83000	93.94252				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.69928				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 07/09/2023 Spot Bond					0.00000	100.53816				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.64021				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 02/09/2023 Spot Bond					0.00000	100.70095				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 28/05/2024 Spot Bond					0.00000	101.48653				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	100.55873				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	100.81202				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	100.40124				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	101.17862				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>	
EPF026 On 10/11/2023 Spot Bond					0.00000	101.12777				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	100.34618				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	101.23465				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	102.48903				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT001 On 10/09/2023 Spot Bond					0.00000	101.00658				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT006 On 30/10/2023 Spot Bond					0.00000	101.47502				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.17145				0.00	0	153,387,40
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>153,387,40</b>
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	<b>153,387,40</b>
EQT008 On 08/10/2024 Spot Bond					0.00000	99.68768				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	101.41863				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	101.02973				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	101.07510				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	101.61426				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>
ERS3B On 17/05/2025 Spot Bond					0.00000	101.02283				0.00	0	
<b>Total ERS3B8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B8</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.05545				0.00	0	
<b>Total ERS3B9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B9</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.03905				0.00	0	
<b>Total ERS3C8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C8</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.07167				0.00	0	
<b>Total ERS3C9 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
<b>Total For ERS3C9</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.03933			0.00	0	
<b>Total ERSA28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.03969			0.00	0	48,112,00
<b>Total ERSA29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>48,112,00</b>
<b>Total For ERSA29</b>									<b>0.00</b>	<b>0</b>	<b>48,112,00</b>
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.03382			0.00	0	937,473,00
<b>Total ERSA30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>937,473,00</b>
<b>Total For ERSA30</b>									<b>0.00</b>	<b>0</b>	<b>937,473,00</b>
ERSA3 On 17/02/2028 Spot Bond					0.00000	101.05524			0.00	0	
<b>Total ERSA31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA31</b>									<b>0.00</b>	<b>0</b>	
ERSB1 On 17/02/2028 Spot Bond					0.00000	101.07685			0.00	0	
<b>Total ERSB10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSB10</b>									<b>0.00</b>	<b>0</b>	
ERSC1 On 17/02/2028 Spot Bond					0.00000	101.09305			0.00	0	
<b>Total ERSC10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSC10</b>									<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			9.02500	96.90045	9.02500	96.87695			10,399,708,757,500.00	1,152,322,300	5,778,534,90
<b>Total ES26 SPOT</b>									<b>10,399,708,757,500.00</b>	<b>1,152,322,300</b>	<b>5,778,534,90</b>
<b>Total For ES26</b>									<b>10,399,708,757,500.00</b>	<b>1,152,322,300</b>	<b>5,778,534,90</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	99.93656	7.85000	99.91542			0.00	0	
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			12.01500	73.80954	12.00000	73.85755			4,083,700,252,500.00	339,883,500	6,518,769,80
<b>Total ES33 SPOT</b>									<b>4,083,700,252,500.00</b>	<b>339,883,500</b>	<b>6,518,769,80</b>
<b>Total For ES33</b>									<b>4,083,700,252,500.00</b>	<b>339,883,500</b>	<b>6,518,769,80</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.30057	7.50000	100.28050			0.00	0	
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			12.42500	75.20804	12.39500	75.34917			2,588,466,702,500.00	208,327,300	7,111,077,00
<b>Total ES42 SPOT</b>									<b>2,588,466,702,500.00</b>	<b>208,327,300</b>	<b>7,111,077,00</b>
<b>Total For ES42</b>									<b>2,588,466,702,500.00</b>	<b>208,327,300</b>	<b>7,111,077,00</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	103.63198	8.50000	103.60828			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ES42/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>										<b>0.00</b>	<b>0</b>	
ETK001 On 03/06/2032 Spot Bond			11.32000	11.32000	11.32000	102.03322				0.00	0	
<b>Total ETK001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ETK001</b>										<b>0.00</b>	<b>0</b>	
ETK002 On 03/06/2037 Spot Bond			14.25000	14.25000	14.25000	95.75864				0.00	0	
<b>Total ETK002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ETK002</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.25929				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	101.07482				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	101.47503				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	102.40834				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.90868				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	101.43385				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	101.08081				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	100.88347				0.00	0	65,081,10
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>65,081,10</b>
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	<b>65,081,10</b>
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.92138				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.93087				0.00	0	97,621,800
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>97,621,800</b>
<b>Total For FIFG05</b>										<b>0.00</b>	<b>0</b>	<b>97,621,800</b>
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.13496				0.00	31,200,000	337,800,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>31,200,000</b>	<b>337,800,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>31,200,000</b>	<b>337,800,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	103.37050				0.00	24,000,000	6,000,000
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>24,000,000</b>	<b>6,000,000</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>24,000,000</b>	<b>6,000,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.78372				0.00	0	374,600,900
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>374,600,900</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	<b>374,600,900</b>
FRB27 On 03/06/2026 Spot Bond			8.80500	107.01866	8.80500	106.99334				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	104.57477				0.00	0	5,670,000,000
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,670,000,000</b>
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	<b>5,670,000,000</b>
FRB29 On 19/04/2026 Spot Bond					0.00000	103.40921				0.00	0	672,907,600
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>672,907,600</b>
<b>Total For FRB29</b>										<b>0.00</b>	<b>0</b>	<b>672,907,600</b>
FRB30 On 19/04/2026 Spot Bond			8.72500	102.12065	8.72500	102.09670			314,100,000,000.00		36,000,000	9,000,000
<b>Total FRB30 SPOT</b>									<b>314,100,000,000.00</b>		<b>36,000,000</b>	<b>9,000,000</b>
<b>Total For FRB30</b>									<b>314,100,000,000.00</b>		<b>36,000,000</b>	<b>9,000,000</b>
FRB31 On 24/11/2026 Spot Bond					0.00000	101.51775				0.00	0	8,433,425,500
<b>Total FRB31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,433,425,500</b>
<b>Total For FRB31</b>										<b>0.00</b>	<b>0</b>	<b>8,433,425,500</b>
FRB32 On 28/09/2027 Spot Bond					0.00000	101.04276				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	100.02483				0.00	0	
<b>Total FRB33 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRB33</b>										<b>0.00</b>	<b>0</b>	
FRB34 On 02/06/2028 Spot Bond					0.00000	102.17184				0.00	2,000,000,000	13,500,000,000
<b>Total FRB34 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>13,500,000,000</b>
<b>Total For FRB34</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>13,500,000,000</b>
FRB35 On 06/02/2028 Spot Bond					0.00000	101.38365				0.00	0	
<b>Total FRB35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB35</b>										<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			4.04000	331.97692	4.04000	331.90045				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			3.56500	3.56500	3.56500	167.24369				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			4.47000	216.00249	4.47000	215.95024				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	115.68682				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			5.37500	5.37500	5.37500	234.18280				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			5.56000	97.84965	5.56000	97.82313				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			5.51000	99.47808	5.51000	99.45117				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>	
FRC16 On 31/01/2025 Spot Bond			4.84000	4.84000	4.84000	163.50127				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC171 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC181 On 06/08/2023 Spot Bond					0.00000	100.90955				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC251 On 17/07/2027 Spot Bond					0.00000	103.07495				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>	
FRC261 On 06/08/2023 Spot Bond					0.00000	101.82449				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>	
FRC281 On 20/12/2023 Spot Bond					0.00000	100.52253				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>	
FRC281 On 11/11/2024 Spot Bond					0.00000	101.35973				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>	
FRC291 On 14/05/2024 Spot Bond					0.00000	101.11196				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>	
FRC291 On 14/05/2024 Spot Bond					0.00000	101.12360				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>	
FRC291 On 20/06/2024 Spot Bond					0.00000	100.47837				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>	
FRC301 On 25/04/2023 Spot Bond					0.00000	101.89794				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>	
FRC301 On 11/11/2024 Spot Bond					0.00000	102.42032				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 31/05/2024 Spot Bond					0.00000	100.83608				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	101.74345				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>	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.50173				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.22732				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.24719				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.26213				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.07897				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.37804				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.50967				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.24528				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2026 Spot Bond					0.00000	97.44745				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>	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.34379				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.24864				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 02/04/2024 Spot Bond					0.00000	99.88125				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 06/11/2023 Spot Bond					0.00000	101.26117				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	101.00854				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	102.00082				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	100.69866				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	101.10259				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	100.29261				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	100.17916				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	99.56070				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	100.26405				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	101.73871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.59151				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.51852				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.78152				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.65508				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.67644				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC353 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.62837				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.60856				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.62027				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC357 On 31/01/2024 Spot Bond					0.00000	101.61586				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.53144				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>	

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 31/03/2024 Spot Bond					0.00000	99.95153				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	101.39299				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.17608				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	101.47123				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	94.48972				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	100.81737				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	93.36136				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	93.50492				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	101.74530				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	101.74016				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	94.82565				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	101.72156				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</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 FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC375 On 20/06/2026 Spot Bond					0.00000	91.80520				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>	
FRC376 On 20/06/2026 Spot Bond					0.00000	91.66165				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.23244				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.17940				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC379 On 20/12/2026 Spot Bond					0.00000	95.27662				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.01774				0.00	0	
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.01774				0.00	0	
<b>Total FRC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.99326				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.99326				0.00	0	
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.76182				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.63679				0.00	0	
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.78642				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.87835				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	101.23669				0.00	0	
<b>Total FRC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC393</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.05481				0.00	0	
<b>Total FRC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC394</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 31/01/2027 Spot Bond					0.00000	101.63676				0.00	0	
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC395</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.66195				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 31/03/2024 Spot Bond			13.99500	13.99500	13.99500	99.92337				0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.74691				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 21/01/2030 Spot Bond					0.00000	101.85276				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/01/2027 Spot Bond					0.00000	101.98682				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/01/2027 Spot Bond			10.52000	10.52000	10.52000	101.90823				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 20/06/2027 Spot Bond					0.00000	96.21500				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>	

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 19/05/2026 Spot Bond					0.00000	101.30527				0.00	0	
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC403</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/05/2026 Spot Bond			12.69500	12.69500	12.69500	105.28291				0.00	0	
<b>Total FRC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC404</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/01/2027 Spot Bond			10.51500	10.51500	10.51500	103.88040				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	102.43985				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	102.10553				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	100.19398				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			10.88500	10.88500	10.88500	100.74065				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	101.63679				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	100.89014				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	101.80134				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	100.85943				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	100.85962				0.00	0	
<b>Total FRC415 SPOT</b>										<b>0.00</b>	<b>0</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 FRC415</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 20/06/2027 Spot Bond					0.00000	98.08323				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	100.88706				0.00	0	
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.78936				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	100.06053				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	100.06155				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	100.06155				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	100.83627				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	101.63669				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	99.94489				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	99.94218				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	100.25808				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	101.63686				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.73877				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	100.82037				0.00	0	
<b>Total FRC431 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC431</b>										<b>0.00</b>	<b>0</b>	
FRC43( On 31/10/2026 Spot Bond					0.00000	101.63672				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	100.82037				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	100.85932				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	100.93140				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	100.25593				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			9.40500	9.40500	9.40500	104.50307				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	100.41243				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	100.41500				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	100.82817				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>	

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 31/08/2027 Spot Bond					0.00000	100.82817				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	100.26437				0.00	0	
<b>Total FRC443 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC443</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 23/09/2026 Spot Bond					0.00000	100.17660				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	101.53124				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	100.82037				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	100.40889				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	100.82037				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	100.82817				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	100.26668				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	100.02387				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	101.35167				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	101.33780				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>

Contract Details	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 FRC453</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
FRC45: On 20/06/2028 Spot Bond					0.00000	100.23680				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	100.62939				0.00	0	
<b>Total FRC455 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC455</b>										<b>0.00</b>	<b>0</b>	
FRC45: On 18/04/2028 Spot Bond					0.00000	100.59787				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	100.50901				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	100.25352				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	100.47752				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	100.41937				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	100.41401				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	100.28521				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	100.17185				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			5.08000	110.24865	5.08000	110.22035				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.31000	118.67104	5.31000	118.63958				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	101.81213				0.00	0	174,303,80
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>174,303,80</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	<b>174,303,80</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.50781				0.00	0	170,817,70
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,817,70</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>170,817,70</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.20189				0.00	0	1,270,153,30
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,270,153,30</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>1,270,153,30</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.18964				0.00	0	1,420,121,20
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,420,121,20</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	<b>1,420,121,20</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.29883				0.00	0	139,443,10
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.84253				0.00	0	
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.74684				0.00	27,520,000,000	14,017,500,00
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>27,520,000,000</b>	<b>14,017,500,00</b>
<b>Total For FRJ28</b>										<b>0.00</b>	<b>27,520,000,000</b>	<b>14,017,500,00</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.65299				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.58748				0.00	0	
<b>Total FRJ29S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29S</b>										<b>0.00</b>	<b>0</b>	
FRJ30 On 23/03/2030 Spot Bond					0.00000	100.14405				0.00	0	
<b>Total FRJ30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ30</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.07428				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.14571				0.00	0	
<b>Total FRJ33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ33</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.84800	4.84800	4.84800	107.13692				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>	
FRS101 On 31/01/2038 Spot Bond			5.28000	5.28000	5.28000	119.05926				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>	
FRS103 On 23/01/2024 Spot Bond					0.00000	101.33420				0.00	0	4,671,40
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,671,40</b>
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	<b>4,671,40</b>
FRS108 On 31/01/2038 Spot Bond			5.42000	117.14710	5.42000	117.11570				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>	
FRS109 On 07/12/2033 Spot Bond			5.39000	233.94627	5.39000	233.88392				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>	
FRS110 On 31/01/2038 Spot Bond			5.74000	112.84441	5.74000	112.81318				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS112 On 07/12/2033 Spot Bond			5.39000	5.39000	5.39000	233.88392				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>	
FRS114 On 31/01/2025 Spot Bond			4.74000	163.83180	4.74000	163.79086				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>	
FRS115 On 31/01/2038 Spot Bond			3.70500	115.78228	3.70500	115.75661				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>	
FRS119 On 31/01/2038 Spot Bond			5.36000	117.97543	5.36000	117.94402				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			5.51000	231.57175	5.51000	231.50930				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			5.56000	230.59091	5.56000	230.52841				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/01/2025 Spot Bond			3.92000	166.22855	3.92000	166.19070				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			5.59000	230.00479	5.59000	229.94228				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/01/2038 Spot Bond			5.56000	115.24106	5.56000	115.20975				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/03/2028 Spot Bond			4.80000	212.74817	4.80000	212.69481				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/01/2038 Spot Bond			6.31000	105.63834	6.31000	105.60750				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/03/2028 Spot Bond			5.01000	210.70646	5.01000	210.65245				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/03/2028 Spot Bond			5.07000	210.12725	5.07000	210.07303				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 07/12/2033 Spot Bond			6.10000	220.30973	6.10000	220.24685				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			6.26000	106.24794	6.26000	106.21706				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			5.56000	5.56000	5.56000	115.20975				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.35000	118.11417	5.35000	118.08274				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			4.88000	211.96771	4.88000	211.91409				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.87000	224.61985	5.87000	224.55711				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			5.01000	210.70646	5.01000	210.65245				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			5.01000	210.70646	5.01000	210.65245				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			4.41100	216.59033	4.41100	216.53828				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			4.69000	163.97666	4.69000	163.93591				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			5.36000	207.35331	5.36000	207.29822				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			5.40000	206.97402	5.40000	206.91879				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			4.66000	164.06366	4.66000	164.02303				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			4.87500	212.01638	4.87500	211.96280				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
FRS15: On 31/03/2028 Spot Bond			5.41000	5.41000	5.41000	206.82405				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>	
FRS17: On 16/10/2024 Spot Bond					0.00000	101.86829				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.28601				0.00	47,200,000	11,800,00
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>47,200,000</b>	<b>11,800,00</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>47,200,000</b>	<b>11,800,00</b>
FRS18: On 27/09/2025 Spot Bond					0.00000	100.05096				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 16/11/2023 Spot Bond					0.00000	175.79857				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 23/01/2024 Spot Bond					0.00000	148.02031				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 23/01/2024 Spot Bond					0.00000	202.55548				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS19: On 19/06/2026 Spot Bond					0.00000	201.70729				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS19: On 05/08/2024 Spot Bond					0.00000	101.21792				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS19: On 05/08/2025 Spot Bond					0.00000	101.32172				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS20: On 12/08/2025 Spot Bond					0.00000	101.13903				0.00	116,400,000	29,100,00
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>116,400,000</b>	<b>29,100,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
<b>Total For FRS200</b>										<b>0.00</b>	<b>116,400,000</b>	<b>29,100,000</b>
FRS200 On 06/08/2025 Spot Bond					0.00000	100.76556				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>	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.82077				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.92235				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.71348				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.17916				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.14187				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond					0.00000	107.61894				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 31/03/2032 Spot Bond					0.00000	107.63469				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS240 On 12/12/2025 Spot Bond					0.00000	74.47362				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.70066				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 29/12/2025 Spot Bond					0.00000	109.17455				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	102.41107				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 22/01/2024 Spot Bond					0.00000	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	98.83350				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	100.64728				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	122.44782				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	100.06540				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	100.85351				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	99.94545				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	124.99761				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS267 On 31/03/2031 Spot Bond					0.00000	99.94525				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS273 On 31/03/2032 Spot Bond					0.00000	99.94539				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 30/09/2024 Spot Bond					0.00000	99.93608				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.22123				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	99.94886				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 30/09/2024 Spot Bond					0.00000	99.94328				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS284 On 28/02/2031 Spot Bond			10.20500	10.20500	10.20500	97.01920				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS285 On 28/02/2031 Spot Bond			10.20500	10.20500	10.20500	97.01920				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 25/10/2026 Spot Bond					0.00000	101.58905				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>	
FRS288 On 13/11/2023 Spot Bond					0.00000	98.42856				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>	
FRS289 On 31/01/2030 Spot Bond			11.33400	11.33400	11.33400	92.45730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	94.84912				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	
<b>Total FRS295 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS295</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 14/03/2027 Spot Bond					0.00000	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>	
FRS29 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>	
FRS29 On 09/05/2025 Spot Bond					0.00000	108.41804				0.00	0	
<b>Total FRS298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS298</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 12/05/2023 Spot Bond					0.00000	112.95239				0.00	0	
<b>Total FRS299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS299</b>										<b>0.00</b>	<b>0</b>	
FRS30 On 13/05/2027 Spot Bond					0.00000	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>	
FRS30 On 16/05/2027 Spot Bond					0.00000	101.05994				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>	
FRS30 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>	
FRS30 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>	
FRS30 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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 On 06/07/2023 Spot Bond					0.00000	102.08148				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>	
FRS30 On 30/04/2026 Spot Bond					0.00000	101.63679				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>	
FRS30 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>	
FRS30 On 31/07/2023 Spot Bond					0.00000	100.44696				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>	
FRS30 On 13/07/2027 Spot Bond					0.00000	105.32416				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>	
FRS31 On 21/09/2023 Spot Bond			9.22500	9.22500	9.22500	100.81072				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>	
FRS31 On 21/09/2023 Spot Bond					0.00000	100.19329				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>	
FRS31 On 28/09/2025 Spot Bond					0.00000	104.25560				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>	
FRS31 On 27/04/2024 Spot Bond					0.00000	101.40692				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>	
FRS31 On 03/06/2024 Spot Bond					0.00000	100.59061				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>	
FRS31 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS315</b>										<b>0.00</b>	<b>0</b>	
FRS31 On 31/12/2027 Spot Bond					0.00000	99.94480				0.00	0	
<b>Total FRS316 SPOT</b>										<b>0.00</b>	<b>0</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 FRS316</b>										<b>0.00</b>	<b>0</b>	
FRS31 On 07/12/2033 Spot Bond					0.00000	103.37756				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			3.68000	3.68000	3.68000	332.69738				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			3.06000	334.14583	3.06000	334.07774				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			3.42000	3.42000	3.42000	333.27502				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	101.29436				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			5.26000	108.76136	5.26000	108.73266				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			4.88000	68.00034	4.88000	115.41847				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			3.81000	3.81000	3.81000	166.51606				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			4.09000	4.09000	4.09000	165.68948				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			4.48000	4.48000	4.48000	330.93096				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			8.50500	106.70267	8.50500	106.67824				0.00	0	119,643,40
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>119,643,40</b>
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	<b>119,643,40</b>
FRX25 On 26/07/2025 Spot Bond			8.57500	104.10460	8.57500	104.08045				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			8.77500	102.09674	8.77500	102.07266				410,863,927,500.00	46,822,100	55,389,90
<b>Total FRX26 SPOT</b>										<b>410,863,927,500.00</b>	<b>46,822,100</b>	<b>55,389,90</b>
<b>Total For FRX26</b>										<b>410,863,927,500.00</b>	<b>46,822,100</b>	<b>55,389,90</b>
FRX27 On 07/03/2027 Spot Bond			8.86500	104.94928	8.86500	104.92454				0.00	0	256,510,10
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>256,510,10</b>
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	<b>256,510,10</b>
FRX28 On 26/07/2028 Spot Bond			9.36500	104.84538	9.36500	104.81887				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			10.03500	100.14990	10.03500	100.12281				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			10.36000	96.38887	10.36000	96.36199				0.00	0	400,000,00
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
FRX32 On 31/03/2032 Spot Bond			10.50000	100.08651	10.50000	100.05837				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			12.15000	72.04234	12.15000	72.01901				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	100.96310				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	100.89195				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	100.86688				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	100.88389				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.88890				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>	
FST3A1 On 20/10/2026 Spot Bond					0.00000	101.56862				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.59641				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	100.44095				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	100.98598				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	100.73059				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	100.75652				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	100.93448				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	119.69025	4.51000	119.66117				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	101.69150				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			8.53400	105.41341	8.53400	105.38921				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	100.01297				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			7.23500	102.33332	7.23500	102.31334				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	102.42050				0.00	0	139,443,10
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	101.18774				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.04599				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.03243				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.57906				0.00	0	44,621,80
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>44,621,80</b>
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	<b>44,621,80</b>
GRT30 On 10/12/2025 Spot Bond					0.00000	100.96336				0.00	0	600,000,00
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	100.69724				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	102.02557				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	102.28939				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	102.53931				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.08135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.95260				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.41629				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.33408				0.00	0	104,582,20
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>104,582,20</b>
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	<b>104,582,20</b>
GRT42 On 20/11/2026 Spot Bond					0.00000	101.40871				0.00	0	104,582,20
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>104,582,20</b>
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	<b>104,582,20</b>
GRT45 On 24/06/2023 Spot Bond					0.00000	100.26710				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	101.98040				0.00	0	100,000,00
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
GRT48 On 22/04/2026 Spot Bond					0.00000	101.91820				0.00	2,280,000,000	1,244,582,20
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>2,280,000,000</b>	<b>1,244,582,20</b>
<b>Total For GRT48</b>										<b>0.00</b>	<b>2,280,000,000</b>	<b>1,244,582,20</b>
GRT49 On 10/06/2025 Spot Bond					0.00000	100.60879				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	100.87959				0.00	0	
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT50</b>										<b>0.00</b>	<b>0</b>	
GRT51 On 14/12/2029 Spot Bond					0.00000	100.37233				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	100.38831				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT53 On 09/04/2032 Spot Bond					0.00000	101.24276				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	102.05254				0.00	0	
<b>Total GRT54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT54</b>										<b>0.00</b>	<b>0</b>	
GS0009 On 08/11/2023 Spot Bond					0.00000	101.10302				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			8.85500	8.85500	8.85500	100.40291				0.00	0	
<b>Total H10T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T5</b>										<b>0.00</b>	<b>0</b>	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.36254				0.00	0	
<b>Total H10T6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T6</b>										<b>0.00</b>	<b>0</b>	
H12T19 On 31/03/2027 Spot Bond					0.00000	99.94487				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	101.93723				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	110.02931				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	101.48530				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	99.97882				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	100.66740				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	100.22476				0.00	0	
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.05552				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.44416				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	100.91872				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	101.68064				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	101.45945				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	101.20260				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			4.34000	331.31787	4.34000	331.23890				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			4.47000	4.47000	4.47000	334.07703				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			10.43000	100.51084	10.43000	100.48261				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			5.23000	77.34735	5.23000	111.29714				0.00	0	
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			12.02500	84.51472	12.02500	84.48747			2,828,384,617,500.00		235,208,700	4,670,671,500



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 HWAY34 SPOT</b>										<b>2,828,384,617,500.00</b>	<b>235,208,700</b>	<b>4,670,671,500</b>
<b>Total For HWAY34</b>										<b>2,828,384,617,500.00</b>	<b>235,208,700</b>	<b>4,670,671,500</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.54261	100.00000	10.51902				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			12.09000	83.48040	12.09000	83.45334				0.00	0	4,723,000,000
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,723,000,000</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>4,723,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.53749	100.00000	10.51392				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			3.16800	168.46636	3.24000	168.21523				522,604,014,451,200.00	164,963,388,400	557,199,326,900
<b>Total I2025 SPOT</b>										<b>2,604,014,451,200.00</b>	<b>164,963,388,400</b>	<b>557,199,326,900</b>
<b>Total For I2025</b>										<b>2,604,014,451,200.00</b>	<b>164,963,388,400</b>	<b>557,199,326,900</b>
I2029 On 31/03/2029 Spot Bond			4.01000	121.64666	4.04000	121.41559				544,655,108,566,000.00	135,824,216,600	151,754,182,800
<b>Total I2029 SPOT</b>										<b>14,655,108,566,000.00</b>	<b>135,824,216,600</b>	<b>151,754,182,800</b>
<b>Total For I2029</b>										<b>14,655,108,566,000.00</b>	<b>135,824,216,600</b>	<b>151,754,182,800</b>
I2033 On 28/02/2033 Spot Bond			4.58000	115.16215	4.58000	115.13412				808,111,868,452,000.00	176,443,639,400	337,530,031,600
<b>Total I2033 SPOT</b>										<b>38,111,868,452,000.00</b>	<b>176,443,639,400</b>	<b>337,530,031,600</b>
<b>Total For I2033</b>										<b>38,111,868,452,000.00</b>	<b>176,443,639,400</b>	<b>337,530,031,600</b>
I2038 On 31/01/2038 Spot Bond			4.66000	128.17073	4.66000	128.13901				538,404,502,088,000.00	115,537,446,800	414,152,492,800
<b>Total I2038 SPOT</b>										<b>38,404,502,088,000.00</b>	<b>115,537,446,800</b>	<b>414,152,492,800</b>
<b>Total For I2038</b>										<b>38,404,502,088,000.00</b>	<b>115,537,446,800</b>	<b>414,152,492,800</b>
I2046 On 31/03/2046 Spot Bond			4.67500	112.38575	4.66000	112.62741				416,579,607,345,000.00	89,107,937,400	593,405,233,800
<b>Total I2046 SPOT</b>										<b>16,579,607,345,000.00</b>	<b>89,107,937,400</b>	<b>593,405,233,800</b>
<b>Total For I2046</b>										<b>16,579,607,345,000.00</b>	<b>89,107,937,400</b>	<b>593,405,233,800</b>
I2050 On 31/12/2050 Spot Bond			4.67500	114.76193	4.66000	115.03633				476,082,231,295,000.00	101,835,771,400	456,815,965,000
<b>Total I2050 SPOT</b>										<b>16,082,231,295,000.00</b>	<b>101,835,771,400</b>	<b>456,815,965,000</b>
<b>Total For I2050</b>										<b>16,082,231,295,000.00</b>	<b>101,835,771,400</b>	<b>456,815,965,000</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	101.06301				0.00	0	
<b>Total IBG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBG01</b>										<b>0.00</b>	<b>0</b>	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.85365				0.00	0	
<b>Total IBG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBG02</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
IBL109 On 07/12/2023 Spot Bond			4.14000	331.75697	4.14000	331.67966				0.00	0	
<b>Total IBL109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>										<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.94453				0.00	0	
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.12597				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	101.10925				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	101.74613				0.00	0	336,453,80
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>336,453,80</b>
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	<b>336,453,80</b>
IBL135 On 22/11/2024 Spot Bond					0.00000	100.87897				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	101.81573				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	101.44865				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	101.39049				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	100.22976				0.00	10,000,000	2,500,00
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>2,500,00</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>10,000,000</b>	<b>2,500,00</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	99.87579				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	100.67959				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</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 IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.69576				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	100.86067				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.18106				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	101.73717				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	101.77310				0.00	0	139,443,10
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
IBL167 On 18/05/2024 Spot Bond					0.00000	101.04109				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	101.05437				0.00	0	761,366,90
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>761,366,90</b>
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	<b>761,366,90</b>
IBL177 On 19/07/2024 Spot Bond					0.00000	101.61254				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	101.72455				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	100.70585				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	100.89512				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	100.38935				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.11408				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	101.86748				0.00	0	
<b>Total IBL192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.25324				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	101.13948				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	100.49279				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	100.16394				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	100.89044				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	100.53956				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	100.52348				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	100.50739				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	101.47476				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL210 On 18/02/2027 Spot Bond					0.00000	100.89877				0.00	0	188,248,00
<b>Total IBL210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>188,248,00</b>
<b>Total For IBL210</b>										<b>0.00</b>	<b>0</b>	<b>188,248,00</b>
IBL216 On 18/03/2025 Spot Bond					0.00000	100.23211				0.00	0	
<b>Total IBL216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL216</b>										<b>0.00</b>	<b>0</b>	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.21698				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	9.25500				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	99.11732				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	100.14564				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			7.78500	7.78500	7.78500	103.51970				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	101.24240				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	103.03781				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	100.71603				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	99.53186				0.00	0	
<b>Total IBL226 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL226</b>										<b>0.00</b>	<b>0</b>	
IBL227 On 25/05/2027 Spot Bond					0.00000	98.22642				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	100.51548				0.00	0	
<b>Total IBL228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL228</b>										<b>0.00</b>	<b>0</b>	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.40462				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	100.41522				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	100.17622				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			8.68500	8.68500	8.68500	102.84099				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	99.99973				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	99.99978				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	99.93479				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	97.09541				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	99.67151				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	101.62836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.79311				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	101.59178				0.00	0	
<b>Total IBL240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL240</b>										<b>0.00</b>	<b>0</b>	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.41123				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	101.46080				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	101.18370				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			9.59000	9.59000	9.59000	99.65288				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	101.04457				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	100.14115				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			7.73500	100.80492	7.73500	101.04161				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	101.77504				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	101.24252				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL251 On 28/05/2024 Spot Bond					0.00000	100.68949				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	100.49834				0.00	0	
<b>Total IBL252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL252</b>										<b>0.00</b>	<b>0</b>	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.37015				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	100.35275				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	99.98823				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	101.36494				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	101.39600				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	101.24429				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	101.53929				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			7.80500	7.80500	7.80500	100.95626				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	100.99885				0.00	0	22,497,20
<b>Total IBL267 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,497,20</b>
<b>Total For IBL267</b>										<b>0.00</b>	<b>0</b>	<b>22,497,20</b>
IBL268 On 24/02/2028 Spot Bond					0.00000	100.83216				0.00	0	
<b>Total IBL268 SPOT</b>										<b>0.00</b>	<b>0</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 IBL268</b>										<b>0.00</b>	<b>0</b>	
IBL269 On 09/09/2024 Spot Bond					0.00000	100.46710				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			9.01500	102.17628	9.01500	102.15140				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.25078				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			9.26500	103.72854	9.26500	103.70260				0.00	0	724,700,30
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>724,700,30</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>724,700,30</b>
IDCG08 On 13/05/2030 Spot Bond			10.85000	106.31085	10.85000	106.37477				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			9.82500	106.33587	9.82500	106.30785				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	101.55566				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	100.80223				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	99.41697				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	101.22925				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	100.19819				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>
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.83230				0.00	0	231,684,60

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 IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>231,684,60</b>
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	<b>231,684,60</b>
IDCG22 On 29/01/2027 Spot Bond					0.00000	98.34298				0.00	0	69,721,60
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
IFC01 On 10/12/2024 Spot Bond			8.57500	102.83791	8.57500	102.81418				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.69282				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	106.42785				0.00	0	1,000,000,00
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
INLV07 On 09/03/2026 Spot Bond					0.00000	102.76562				0.00	0	1,104,339,90
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,104,339,90</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	<b>1,104,339,90</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	104.68835				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	101.50726				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	100.71439				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	100.17997				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	100.05035				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			000,000,000,000,000.00	50,000,000,000	50,000,000,00	
<b>Total INLV13 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>50,000,000,00</b>	
<b>Total For INLV13</b>									<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>50,000,000,00</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF25 On 15/10/2023 Spot Bond					0.00000	101.76826				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	100.25377				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.74862				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	99.87839				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	100.35276				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	100.84413				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	100.85324				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	100.83036				0.00	0	
<b>Total IPF37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF37</b>										<b>0.00</b>	<b>0</b>	
IPF38 On 23/02/2028 Spot Bond					0.00000	100.84872				0.00	0	32,704,90
<b>Total IPF38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>32,704,90</b>
<b>Total For IPF38</b>										<b>0.00</b>	<b>0</b>	<b>32,704,90</b>
IPF39 On 23/02/2029 Spot Bond					0.00000	100.85324				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	100.65638				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	100.67388				0.00	0	
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IPFG01</b>										<b>0.00</b>	<b>0</b>	
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.82118				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			5.67000	204.43440	5.67000	204.37838				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	102.24732				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			5.57000	205.37081	5.57000	205.31508				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	101.93542				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	100.63116				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	100.71634				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	100.31366				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	100.53540				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	100.10445				0.00	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 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	100.58001				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	102.06170				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2024 Spot Bond			7.95500	101.11489	7.95500	101.09322				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	100.67768				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			6.96500	101.23882	6.96500	101.21994				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	102.53608				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			8.00500	100.33619	8.00500	100.31491				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	100.54018				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			7.94500	100.33175	7.94500	100.31062				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	101.03567				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	100.54415				0.00	0	193,175,50
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>193,175,50</b>
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	<b>193,175,50</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.52355				0.00	0	
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.45663				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			6.43500	6.43500	6.43500	99.89433				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			8.18500	104.17553	8.18500	104.15257				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			5.51500	101.89195	5.51500	101.27970				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			8.88000	8.88000	8.88000	101.17751				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	101.48431				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	101.46088				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	100.92373				0.00	0	321,988,90
<b>Total IVC224 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>321,988,90</b>
<b>Total For IVC224</b>										<b>0.00</b>	<b>0</b>	<b>321,988,90</b>
IVC225 On 27/09/2023 Spot Bond					0.00000	95.58640				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	100.69143				0.00	0	
<b>Total IVC226 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC226</b>										<b>0.00</b>	<b>0</b>	
IVC227 On 13/01/2024 Spot Bond			9.19500	9.19500	9.19500	101.50265				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	101.73489				0.00	0	
<b>Total IVC229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC229</b>										<b>0.00</b>	<b>0</b>	
IVC230 On 26/01/2024 Spot Bond			8.17000	8.17000	8.17000	102.29941				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			8.79500	8.79500	8.79500	101.77146				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	100.71678				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	100.24715				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	100.24582				0.00	0	
<b>Total IVC236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC236</b>										<b>0.00</b>	<b>0</b>	
IVC237 On 20/12/2027 Spot Bond					0.00000	98.01706				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	100.24954				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	100.73743				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	100.24643				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	100.24355				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC241</b>										<b>0.00</b>	<b>0</b>	
IVC242 On 02/06/2026 Spot Bond					0.00000	100.73017				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	100.04500				0.00	0	
<b>Total IVC243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC243</b>										<b>0.00</b>	<b>0</b>	
IVC244 On 20/12/2027 Spot Bond					0.00000	100.42334				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	100.16909				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			7.90000	7.90000	7.90000	99.76248				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			7.90000	7.90000	7.90000	99.71942				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			8.00000	8.00000	8.00000	99.10937				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			8.00000	8.00000	8.00000	98.95890				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			8.05000	8.05000	8.05000	98.84460				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			8.05000	8.05000	8.05000	98.80152				0.00	0	
<b>Total IVZ137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ137</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JPM002 On 05/07/2023 Spot Bond					0.00000	100.26351				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	101.86963				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.56701				0.00	0	69,721,60
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
KAP017 On 19/10/2023 Spot Bond					0.00000	101.78039				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	101.93324				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	101.47616				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	100.35762				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	101.30049				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	100.89627				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	100.73413				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	101.90331				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	102.11093				0.00	0	
<b>Total KAP025 SPOT</b>										<b>0.00</b>	<b>0</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 KAP025</b>										<b>0.00</b>	<b>0</b>	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.02289				0.00	0	
<b>Total KAP026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP026</b>										<b>0.00</b>	<b>0</b>	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.02349				0.00	0	
<b>Total KAP027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP027</b>										<b>0.00</b>	<b>0</b>	
KAP027 On 18/11/2025 Spot Bond					0.00000	100.89332				0.00	0	
<b>Total KAP028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP028</b>										<b>0.00</b>	<b>0</b>	
KAP028 On 18/11/2027 Spot Bond					0.00000	100.90633				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			9.32500	120.86610	9.32500	120.83567				0.00	0	12,726,40
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,726,40</b>
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	<b>12,726,40</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	102.56368				0.00	0	49,009,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>49,009,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>49,009,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	100.55268				0.00	0	53,390,80
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>53,390,80</b>
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	<b>53,390,80</b>
LGL11 On 09/09/2026 Spot Bond					0.00000	103.92527				0.00	0	1,796,500,90
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,796,500,90</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	<b>1,796,500,90</b>
LGL12 On 04/10/2027 Spot Bond					0.00000	100.44377				0.00	0	
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL12</b>										<b>0.00</b>	<b>0</b>	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.15655				0.00	0	
<b>Total LHC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC01</b>										<b>0.00</b>	<b>0</b>	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.30282				0.00	0	
<b>Total LHC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC02</b>										<b>0.00</b>	<b>0</b>	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.94390				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.96389				0.00	0	
<b>Total LRFB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB4</b>										<b>0.00</b>	<b>0</b>	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.98388				0.00	0	
<b>Total LRFC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC4</b>										<b>0.00</b>	<b>0</b>	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.40696				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	100.43872				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			14.19000	14.19000	14.19000	100.75376				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	100.92015				0.00	328,000,000	279,777,30
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>328,000,000</b>	<b>279,777,30</b>
<b>Total For MBF068</b>										<b>0.00</b>	<b>328,000,000</b>	<b>279,777,30</b>
MBF07i On 28/05/2024 Spot Bond					0.00000	100.87896				0.00	80,000,000	40,000,00
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
<b>Total For MBF070</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
MBF07 On 17/09/2024 Spot Bond					0.00000	100.44342				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	100.74999				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	99.97756				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	101.44942				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP04 On 27/09/2023 Spot Bond					0.00000	100.21393			0.00	0	48,107,70
<b>Total MBP045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>48,107,70</b>
<b>Total For MBP045</b>									<b>0.00</b>	<b>0</b>	<b>48,107,70</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	100.95599			0.00	0	61,329,80
<b>Total MBP047 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>61,329,80</b>
<b>Total For MBP047</b>									<b>0.00</b>	<b>0</b>	<b>61,329,80</b>
MBP04 On 27/03/2024 Spot Bond					0.00000	100.30974			0.00	0	384,284,20
<b>Total MBP049 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>384,284,20</b>
<b>Total For MBP049</b>									<b>0.00</b>	<b>0</b>	<b>384,284,20</b>
MBP05 On 26/03/2024 Spot Bond					0.00000	100.05333			0.00	0	
<b>Total MBP052 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>									<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			8.57500	8.57500	8.57500	107.12926			0.00	0	
<b>Total MMIG04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>									<b>0.00</b>	<b>0</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.45865			0.00	0	5,000,000,00
<b>Total MMIG06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For MMIG06</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.89953			0.00	0	
<b>Total MMIG07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>									<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	101.31579			0.00	0	13,944,30
<b>Total MML01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>13,944,30</b>
<b>Total For MML01</b>									<b>0.00</b>	<b>0</b>	<b>13,944,30</b>
MML02 On 10/12/2026 Spot Bond			9.22500	102.98216	9.22500	102.95664		280,440,000,000.00	30,400,000	30,108,60	
<b>Total MML02 SPOT</b>								<b>280,440,000,000.00</b>	<b>30,400,000</b>	<b>30,108,60</b>	
<b>Total For MML02</b>								<b>280,440,000,000.00</b>	<b>30,400,000</b>	<b>30,108,60</b>	
MML03 On 15/03/2028 Spot Bond					0.00000	101.89919			0.00	0	
<b>Total MML03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>									<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			9.47500	94.13675	9.47500	94.02368			0.00	0	
<b>Total MML04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>									<b>0.00</b>	<b>0</b>	
MML05 On 25/05/2027 Spot Bond					0.00000	101.32434			0.00	0	861,464,30
<b>Total MML05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>861,464,30</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 MML05</b>										<b>0.00</b>	<b>0</b>	<b>861,464,30</b>
MML06 On 25/05/2029 Spot Bond			10.10500	103.00242	10.10500	102.97438				0.00	0	
<b>Total MML06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML06</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.49813				0.00	0	4,950,000,00
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,950,000,00</b>
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	<b>4,950,000,00</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	100.78249				0.00	0	69,721,60
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	102.16644				0.00	0	122,012,60
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>122,012,60</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	<b>122,012,60</b>
MTN15 On 10/05/2024 Spot Bond					0.00000	101.71623				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.45186				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.72267				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.35717				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.58335				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	100.49400				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.99102				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			9.17000	99.14783	9.17000	99.12327				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.99326				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.95821				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.81748				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	102.33622				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	100.95258				0.00	0	116,390,30
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>116,390,30</b>
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	<b>116,390,30</b>
MTN29 On 15/03/2027 Spot Bond					0.00000	101.14633				0.00	0	3,269,646,00
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,269,646,00</b>
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	<b>3,269,646,00</b>
MTN30 On 15/09/2028 Spot Bond					0.00000	101.97306				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	100.71475				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	100.94225				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	101.26714				0.00	0	2,624,505,70
<b>Total MTN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,624,505,70</b>
<b>Total For MTN33</b>										<b>0.00</b>	<b>0</b>	<b>2,624,505,70</b>
MTN35 On 14/11/2027 Spot Bond					0.00000	101.63766				0.00	0	1,957,441,80
<b>Total MTN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,957,441,80</b>
<b>Total For MTN35</b>										<b>0.00</b>	<b>0</b>	<b>1,957,441,80</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
MTN36 On 14/11/2029 Spot Bond					0.00000	101.10239				0.00	0	3,511,009,60
<b>Total MTN36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,511,009,60</b>
<b>Total For MTN36</b>										<b>0.00</b>	<b>0</b>	<b>3,511,009,60</b>
MWAR( On 22/11/2023 Spot Bond					0.00000	100.93107				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/02/2024 Spot Bond					0.00000	101.10219				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	100.92150				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	100.92163				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	100.89106				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	100.83459				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	100.25252				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	100.28244				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	100.30988				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			8.97500	101.92234	8.97500	101.89803				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			10.08500	102.80818	10.08500	102.78023			475,256,633,500.00		47,125,100	375,384,20
<b>Total NAM04 SPOT</b>									<b>475,256,633,500.00</b>		<b>47,125,100</b>	<b>375,384,20</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total For NAM04</b>									<b>475,256,633,500.00</b>	<b>47,125,100</b>	<b>375,384,20</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	101.61593			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	101.40668			0.00	0	69,721,60
<b>Total NBG03G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
<b>Total For NBG03G</b>									<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
NBG05 On 25/10/2024 Spot Bond					0.00000	101.52665			0.00	0	78,088,10
<b>Total NBG05G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>78,088,10</b>
<b>Total For NBG05G</b>									<b>0.00</b>	<b>0</b>	<b>78,088,10</b>
NBG06 On 29/07/2028 Spot Bond					0.00000	101.39712			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	100.34146			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			8.51500	101.39400	8.51500	101.37104			0.00	0	91,094,70
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>91,094,70</b>
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	<b>91,094,70</b>
NBK16 On 12/02/2025 Spot Bond			8.72500	102.39183	8.72500	102.36768			0.00	0	66,841,20
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>66,841,20</b>
<b>Total For NBK16A</b>									<b>0.00</b>	<b>0</b>	<b>66,841,20</b>
NBK17 On 22/04/2026 Spot Bond			8.85500	107.21694	8.85500	107.19142			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			8.95000	107.18264	8.95000	107.15686		211,220,000,000.00		23,600,000	101,699,80
<b>Total NBK20A SPOT</b>								<b>211,220,000,000.00</b>		<b>23,600,000</b>	<b>101,699,80</b>
<b>Total For NBK20A</b>								<b>211,220,000,000.00</b>		<b>23,600,000</b>	<b>101,699,80</b>
NBK21 On 21/07/2027 Spot Bond			9.05000	107.50860	9.05000	107.48232			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			7.70300	110.84470	7.70300	110.82156		70,867,600,000.00		9,200,000	2,300,00
<b>Total NBK23A SPOT</b>								<b>70,867,600,000.00</b>		<b>9,200,000</b>	<b>2,300,00</b>
<b>Total For NBK23A</b>								<b>70,867,600,000.00</b>		<b>9,200,000</b>	<b>2,300,00</b>
NBK24 On 19/11/2027 Spot Bond			8.74500	112.13915	8.74500	112.11264			0.00	0	1,000,000,00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
NBK25I On 12/02/2025 Spot Bond					0.00000	102.59789				0.00	0	209,854.80
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>209,854.80</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>209,854.80</b>
NBK26I On 10/05/2023 Spot Bond			100.00000	94.70222	100.00000	94.46954				0.00	0	1,000,000.00
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
NBK26I On 22/04/2026 Spot Bond					0.00000	104.07347				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			8.67000	110.93344	8.67000	110.90743				0.00	0	68,979.80
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>68,979.80</b>
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	<b>68,979.80</b>
NBK28I On 02/08/2023 Spot Bond			7.73500	102.29523	7.73500	102.27412				0.00	0	91,705.50
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>91,705.50</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>91,705.50</b>
NBK29I On 31/07/2026 Spot Bond			8.81500	106.44248	8.81500	106.41712				0.00	0	53,638.60
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>53,638.60</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>53,638.60</b>
NBK30I On 20/02/2024 Spot Bond			8.54500	101.88201	8.54500	101.85846			246,096,000,000.00		28,800,000	7,200.00
<b>Total NBK30A SPOT</b>									<b>246,096,000,000.00</b>		<b>28,800,000</b>	<b>7,200.00</b>
<b>Total For NBK30A</b>									<b>246,096,000,000.00</b>		<b>28,800,000</b>	<b>7,200.00</b>
NBK31I On 09/11/2023 Spot Bond			8.31500	104.28762	8.31500	104.26415				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	101.36541				0.00	0	454,332.50
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>454,332.50</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>454,332.50</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	103.94542				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	84.33126				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK40I On 31/07/2026 Spot Bond					0.00000	103.94739				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	101.79982				0.00	0	177,397,40
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>177,397,40</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>177,397,40</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	101.57776				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	102.92172				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	101.42623				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	101.68789				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	101.34652				0.00	0	69,721,60
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	101.40693				0.00	0	69,721,60
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
NBK54I On 21/02/2029 Spot Bond					0.00000	101.34543				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>	
NBKB55 On 01/08/2024 Spot Bond					0.00000	101.79186				0.00	0	104,582,20
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>104,582,20</b>
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	<b>104,582,20</b>
NBKB55 On 01/08/2026 Spot Bond					0.00000	101.55642				0.00	10,000,000,000	5,139,443,10
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,139,443,10</b>
<b>Total For NBKB57</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,139,443,10</b>
NBKB55 On 01/08/2029 Spot Bond					0.00000	101.08421				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.92091				0.00	0	42,530,00
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>42,530,00</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	<b>42,530,00</b>
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.68401				0.00	0	104,582,20
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>104,582,20</b>
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	<b>104,582,20</b>
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.84514				0.00	0	354,100,00
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>354,100,00</b>
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	<b>354,100,00</b>
NBKB6 On 21/02/2026 Spot Bond					0.00000	100.78762				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	102.17666				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	100.82569				0.00	0	200,000,00
<b>Total NBKB65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For NBKB65</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
NBKB6 On 21/02/2030 Spot Bond					0.00000	100.87560				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	100.88238				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	100.09970				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			10.07000	100.81705	10.07000	100.79014				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.23221				0.00	0	75,663,80
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>75,663,80</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>75,663,80</b>
NCLN8 On 20/03/2024 Spot Bond			9.72500	100.97283	9.72500	100.94678				0.00	0	74,186,00
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>74,186,00</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>74,186,00</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.23341				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	100.23518				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	100.23758				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	100.62220				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	100.62220				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	100.83689				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	102.10619				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	101.49790				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	102.92022				0.00	0	450,925,20
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>450,925,20</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	<b>450,925,20</b>
NGL08 On 02/07/2025 Spot Bond					0.00000	103.88445				0.00	2,437,200,000	1,542,481,00
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>2,437,200,000</b>	<b>1,542,481,00</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 NGL08</b>										0.00	2,437,200,000	1,542,481,00
NGL09 On 19/06/2026 Spot Bond					0.00000	101.06695				0.00	0	334,804,10
<b>Total NGL09 SPOT</b>										0.00	0	334,804,10
<b>Total For NGL09</b>										0.00	0	334,804,10
NGL10 On 27/12/2026 Spot Bond					0.00000	100.04901				0.00	0	
<b>Total NGL10 SPOT</b>										0.00	0	
<b>Total For NGL10</b>										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.96573				0.00	0	
<b>Total NGL11 SPOT</b>										0.00	0	
<b>Total For NGL11</b>										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.54339				0.00	37,600,000	9,400,00
<b>Total NGLT1B SPOT</b>										0.00	37,600,000	9,400,00
<b>Total For NGLT1B</b>										0.00	37,600,000	9,400,00
NGT103 On 25/03/2024 Spot Bond					0.00000	101.97514				0.00	0	
<b>Total NGT103 SPOT</b>										0.00	0	
<b>Total For NGT103</b>										0.00	0	
NGT104 On 15/01/2025 Spot Bond					0.00000	106.04953				0.00	41,600,000	10,400,00
<b>Total NGT104 SPOT</b>										0.00	41,600,000	10,400,00
<b>Total For NGT104</b>										0.00	41,600,000	10,400,00
NGT105 On 22/05/2025 Spot Bond					0.00000	103.31931				0.00	0	
<b>Total NGT105 SPOT</b>										0.00	0	
<b>Total For NGT105</b>										0.00	0	
NGT106 On 05/08/2025 Spot Bond					0.00000	105.07848				0.00	0	
<b>Total NGT106 SPOT</b>										0.00	0	
<b>Total For NGT106</b>										0.00	0	
NGT107 On 19/11/2025 Spot Bond					0.00000	104.91378				0.00	670,000,000	670,000,00
<b>Total NGT107 SPOT</b>										0.00	670,000,000	670,000,00
<b>Total For NGT107</b>										0.00	670,000,000	670,000,00
NGT108 On 08/09/2026 Spot Bond					0.00000	104.00745				0.00	0	
<b>Total NGT108 SPOT</b>										0.00	0	
<b>Total For NGT108</b>										0.00	0	
NGT109 On 04/11/2026 Spot Bond					0.00000	101.58607				0.00	0	
<b>Total NGT109 SPOT</b>										0.00	0	
<b>Total For NGT109</b>										0.00	0	
NGT110 On 27/12/2026 Spot Bond					0.00000	101.60286				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT111 On 23/04/2027 Spot Bond					0.00000	101.97253				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>	
NGT112 On 10/12/2027 Spot Bond					0.00000	100.52172				0.00	0	
<b>Total NGT112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT112</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.44775				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	100.46665				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	106.07683				0.00	0	3,500,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	101.33570				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	103.77888				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	102.60550				0.00	16,400,000,000	9,140,000,00
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>16,400,000,000</b>	<b>9,140,000,00</b>
<b>Total For NHM020</b>										<b>0.00</b>	<b>16,400,000,000</b>	<b>9,140,000,00</b>
NHM02 On 26/11/2026 Spot Bond					0.00000	103.06825				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	100.18531				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	101.83528				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI202 On 07/12/2033 Spot Bond			5.56000	5.56000	5.56000	230.52841				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			4.38000	4.38000	4.38000	216.84797				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			3.99500	3.99500	3.99500	165.96934				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	115.55875				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			5.41000	5.41000	5.41000	117.25327				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			4.10000	4.10000	4.10000	165.66006				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	276.67995	3.45000	276.62064				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			3.90000	3.90000	3.90000	166.24980				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			4.02500	4.02500	4.02500	220.43091				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			4.17000	219.01054	4.17000	218.95932				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			5.43000	91.34515	5.43000	116.97833				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	100.51557				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	146.24244				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	101.50585				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	101.80465				0.00	14,400,000	3,600,00
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>14,400,000</b>	<b>3,600,00</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>14,400,000</b>	<b>3,600,00</b>
NN026 On 21/11/2025 Spot Bond					0.00000	101.47557				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	101.67493				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	100.66255				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	100.05608				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	100.90262				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	100.18665				0.00	21,200,000	5,300,00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>21,200,000</b>	<b>5,300,000</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>21,200,000</b>	<b>5,300,000</b>
NN046 On 13/05/2027 Spot Bond					0.00000	101.25368				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	101.11503				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	98.15100				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	89.10496				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	95.94473				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	100.41941				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	95.92641				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	94.90023				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	100.61808				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	100.05546				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	100.23881				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN106 On 14/06/2024 Spot Bond					0.00000	100.37972				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	100.23881				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	98.29767				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	97.23327				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	100.23775				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	100.22842				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			10.10500	10.10500	10.10500	102.50812				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			9.74000	9.74000	9.74000	104.12192				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			9.76500	9.76500	9.76500	102.84356				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	100.85535				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	106.05805				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	137.89000				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	126.86000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 15/07/2025 Spot Bond					0.00000	140.53000				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	138.31000				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	135.75589				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.66518				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	100.90393				0.00	0	
<b>Total NNF092 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF092</b>										<b>0.00</b>	<b>0</b>	
NNF09 On 30/05/2023 Spot Bond					0.00000	100.65891				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	100.66322				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	100.35096				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	100.27812				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	100.27812				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	124.95850				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	88.21718				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	100.95668				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.88868				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	100.91178				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.92122				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.33736				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.92654				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.97780				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>	
NQ1B2 On 22/05/2052 Spot Bond					0.00000	100.94008				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.08202				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.82207				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 31/05/2023 Spot Bond			4.72000	214.11835	4.72000	214.06511				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			10.83500	109.88230	10.83500	109.85045				0.00	0	2,533,270,20
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,533,270,20</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>2,533,270,20</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	16.88803	100.00000	16.85045				0.00	0	
<b>Total NRA028/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 NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.01538				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	100.46743				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.95386				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	101.44064				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	101.19403				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	100.51671				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	100.89501				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	101.82943				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	101.15658				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	101.05120				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	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			7.99500	105.61977	7.99500	105.59727				0.00	0	1,530,000,00

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 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			8.47500	106.74154	8.47500	106.71747				0.00	0	815,211,90
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>815,211,90</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>815,211,90</b>
OML11 On 11/06/2024 Spot Bond					0.00000	101.03894				0.00	0	667,085,30
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>667,085,30</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>667,085,30</b>
OML12 On 12/11/2025 Spot Bond					0.00000	102.96911				0.00	0	480,421,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>480,421,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	<b>480,421,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	101.16325				0.00	0	
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	
OML14 On 23/06/2027 Spot Bond					0.00000	100.74403				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	101.42887				0.00	0	
<b>Total OML15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML15</b>										<b>0.00</b>	<b>0</b>	
PARS0 On 13/12/2025 Spot Bond					0.00000	100.71118				0.00	0	400,000,00
<b>Total PARS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For PARS01</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
PARS0 On 13/12/2027 Spot Bond					0.00000	100.91970				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	101.43221				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	101.67831				0.00	0	532,848,00
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>532,848,00</b>
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	<b>532,848,00</b>
PEP04 On 05/05/2026 Spot Bond					0.00000	102.32880				0.00	0	550,000,00
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</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
PEP05 On 06/03/2026 Spot Bond					0.00000	100.53641				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	100.54564				0.00	0	
<b>Total PEP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP06</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	99.67382				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	100.75426				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	100.73472				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	100.74654				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	109.67928	8.32500	109.65470			174,437,511,190,000.00	2,423,355,857,200	2,816,981,223,10	
<b>Total R186 SPOT</b>									<b>174,437,511,190,000.00</b>	<b>423,355,857,200</b>	<b>316,981,223,10</b>	
<b>Total For R186</b>									<b>174,437,511,190,000.00</b>	<b>423,355,857,200</b>	<b>316,981,223,10</b>	
R197 On 07/12/2023 Spot Bond			3.00000	334.27945	3.07000	334.05540			1,710,000,000,000.00	570,000,000	503,419,181,50	
<b>Total R197 SPOT</b>									<b>1,710,000,000,000.00</b>	<b>570,000,000</b>	<b>503,419,181,50</b>	
<b>Total For R197</b>									<b>1,710,000,000,000.00</b>	<b>570,000,000</b>	<b>503,419,181,50</b>	
R202 On 07/12/2033 Spot Bond			4.59000	250.54290	4.56000	251.13078			37,903,300,196,130.00	8,257,799,607	88,041,556,60	
<b>Total R202 SPOT</b>									<b>37,903,300,196,130.00</b>	<b>8,257,799,607</b>	<b>88,041,556,60</b>	
<b>Total For R202</b>									<b>37,903,300,196,130.00</b>	<b>8,257,799,607</b>	<b>88,041,556,60</b>	
R2030 On 31/01/2030 Spot Bond			9.91000	91.93325	9.92500	91.83983			045,930,186,160,000.00	2,123,706,376,000	2,801,642,494,70	
<b>Total R2030 SPOT</b>									<b>15,930,186,160,000.00</b>	<b>123,706,376,000</b>	<b>301,642,494,70</b>	
<b>Total For R2030</b>									<b>15,930,186,160,000.00</b>	<b>123,706,376,000</b>	<b>301,642,494,70</b>	
R2032 On 31/03/2032 Spot Bond			10.59000	86.60845	10.58000	86.63589			103,267,080,294,000.00	2,842,612,566,600	3,679,109,616,60	
<b>Total R2032 SPOT</b>									<b>13,267,080,294,000.00</b>	<b>842,612,566,600</b>	<b>579,109,616,60</b>	
<b>Total For R2032</b>									<b>13,267,080,294,000.00</b>	<b>842,612,566,600</b>	<b>579,109,616,60</b>	
R2035 On 28/02/2035 Spot Bond			11.23000	85.43895	11.20500	85.55799			639,096,877,458,000.00	2,194,042,464,600	3,555,844,060,50	
<b>Total R2035 SPOT</b>									<b>19,096,877,458,000.00</b>	<b>194,042,464,600</b>	<b>555,844,060,50</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For R2035</b>									<b>19,096,877,458,000.00</b>	<b>194,042,464,600</b>	<b>555,844,060,500</b>
R2037 On 31/01/2037 Spot Bond			11.52000	80.68426	11.50000	80.77496			881,115,536,256,000.00	1,118,152,390,300	1,495,013,889,700
<b>Total R2037 SPOT</b>									<b>31,115,536,256,000.00</b>	<b>118,152,390,300</b>	<b>495,013,889,700</b>
<b>Total For R2037</b>									<b>31,115,536,256,000.00</b>	<b>118,152,390,300</b>	<b>495,013,889,700</b>
R2040 On 31/01/2040 Spot Bond			11.72500	81.58477	11.69000	81.77412			848,393,386,445,000.00	1,010,523,956,200	1,781,767,195,700
<b>Total R2040 SPOT</b>									<b>18,393,386,445,000.00</b>	<b>010,523,956,200</b>	<b>781,767,195,700</b>
<b>Total For R2040</b>									<b>18,393,386,445,000.00</b>	<b>010,523,956,200</b>	<b>781,767,195,700</b>
R2044 On 31/01/2044 Spot Bond			11.83000	77.71244	11.81000	77.81097			281,372,931,548,000.00	1,629,870,915,600	2,590,275,203,700
<b>Total R2044 SPOT</b>									<b>11,372,931,548,000.00</b>	<b>629,870,915,600</b>	<b>590,275,203,700</b>
<b>Total For R2044</b>									<b>11,372,931,548,000.00</b>	<b>629,870,915,600</b>	<b>590,275,203,700</b>
R2048 On 28/02/2048 Spot Bond			11.72000	76.83856	11.67000	77.13335			864,780,086,360,000.00	2,377,540,963,000	3,550,504,305,800
<b>Total R2048 SPOT</b>									<b>14,780,086,360,000.00</b>	<b>377,540,963,000</b>	<b>550,504,305,800</b>
<b>Total For R2048</b>									<b>14,780,086,360,000.00</b>	<b>377,540,963,000</b>	<b>550,504,305,800</b>
R209 On 31/03/2036 Spot Bond			11.26500	66.17200	11.25000	66.22801			313,580,307,040,500.00	1,093,083,027,700	647,358,581,800
<b>Total R209 SPOT</b>									<b>13,580,307,040,500.00</b>	<b>093,083,027,700</b>	<b>647,358,581,800</b>
<b>Total For R209</b>									<b>13,580,307,040,500.00</b>	<b>093,083,027,700</b>	<b>647,358,581,800</b>
R210 On 31/03/2028 Spot Bond			3.67000	224.13111	3.67000	224.08173			29,433,597,079,000.00	8,020,053,700	303,184,980,300
<b>Total R210 SPOT</b>									<b>19,433,597,079,000.00</b>	<b>8,020,053,700</b>	<b>303,184,980,300</b>
<b>Total For R210</b>									<b>19,433,597,079,000.00</b>	<b>8,020,053,700</b>	<b>303,184,980,300</b>
R213 On 28/02/2031 Spot Bond			10.36000	82.70177	10.35000	82.72600			043,173,419,376,000.00	2,417,294,731,600	3,330,243,202,700
<b>Total R213 SPOT</b>									<b>13,173,419,376,000.00</b>	<b>417,294,731,600</b>	<b>330,243,202,700</b>
<b>Total For R213</b>									<b>13,173,419,376,000.00</b>	<b>417,294,731,600</b>	<b>330,243,202,700</b>
R214 On 28/02/2041 Spot Bond			11.57500	62.51098	11.54500	62.64803			638,360,723,680,000.00	659,901,574,400	555,835,344,400
<b>Total R214 SPOT</b>									<b>18,360,723,680,000.00</b>	<b>659,901,574,400</b>	<b>555,835,344,400</b>
<b>Total For R214</b>									<b>18,360,723,680,000.00</b>	<b>659,901,574,400</b>	<b>555,835,344,400</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.06074			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	101.45350			0.00	0	200,000,000
<b>Total RDFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For RDFB17</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.71161			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	100.58956			0.00	0	780,000,000

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 RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>780,000,00</b>
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	<b>780,000,00</b>
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.56223				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	101.27406				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.08535				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	102.33455				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	100.45765				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	99.95555				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	100.17907				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	100.18461				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	100.49343				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	100.49773				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	101.57797				0.00	0	570,000,00
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>570,000,00</b>
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	<b>570,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED15 On 31/01/2028 Spot Bond					0.00000	97.23307				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	100.76832				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED17 On 14/11/2025 Spot Bond					0.00000	101.38610				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	101.49240				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	102.04952				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	100.77445				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	100.56978				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	102.68008				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	102.95886				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	101.56617				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	101.94863				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	101.68586				0.00	0	276,487,70
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>276,487,70</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 RES52</b>										<b>0.00</b>	<b>0</b>	<b>276,487,70</b>
RES53 On 20/09/2025 Spot Bond					0.00000	100.23115				0.00	0	239,615,30
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>239,615,30</b>
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	<b>239,615,30</b>
RES59 On 13/10/2027 Spot Bond					0.00000	101.83958				0.00	0	
<b>Total RES59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES59</b>										<b>0.00</b>	<b>0</b>	
RES60 On 06/12/2025 Spot Bond					0.00000	100.55096				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	100.34901				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	101.09566				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	100.33531				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	100.22166				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	100.22094				0.00	0	664,005,20
<b>Total RFCA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>664,005,20</b>
<b>Total For RFCA2</b>										<b>0.00</b>	<b>0</b>	<b>664,005,20</b>
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.23076				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	100.22837				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	100.24153				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	100.23914				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.26779				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	100.26541				0.00	0	
<b>Total RFCD2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD2</b>										<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RN2027 On 11/07/2027 Spot Bond					0.00000	104.48655				0.00	0	3,362,592,90
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,362,592,90</b>
<b>Total For RN2027</b>										<b>0.00</b>	<b>0</b>	<b>3,362,592,90</b>
RW23 On 10/12/2023 Spot Bond			9.25500	103.01672	9.25500	102.99111				0.00	0	60,440,00
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,440,00</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>60,440,00</b>
RW28 On 10/12/2028 Spot Bond			11.44500	98.13807	11.44500	98.10808		1,997,419,168,500.00		174,523,300	1,150,541,30	
<b>Total RW28 SPOT</b>								<b>1,997,419,168,500.00</b>		<b>174,523,300</b>	<b>1,150,541,30</b>	
<b>Total For RW28</b>								<b>1,997,419,168,500.00</b>		<b>174,523,300</b>	<b>1,150,541,30</b>	
RW31 On 30/06/2031 Spot Bond			11.65000	97.57440	11.65000	97.54405				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.52814				0.00	0	3,300,000,00
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,300,000,00</b>
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	<b>3,300,000,00</b>
RWL28 On 30/06/2028 Spot Bond			10.60500	98.81346	10.60500	98.78541				0.00	0	
<b>Total RWL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL28</b>										<b>0.00</b>	<b>0</b>	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.52531				0.00	0	
<b>Total SBN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
SBN03 On 03/08/2026 Spot Bond					0.00000	101.84688				0.00	0	69,721,60
<b>Total SBN03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
<b>Total For SBN03</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
SBS20 On 15/05/2026 Spot Bond			9.00000	106.53443	9.00000	106.50853			334,800,000,000.00		37,200,000	214,624,40
<b>Total SBS20 SPOT</b>									<b>334,800,000,000.00</b>		<b>37,200,000</b>	<b>214,624,40</b>
<b>Total For SBS20</b>									<b>334,800,000,000.00</b>		<b>37,200,000</b>	<b>214,624,40</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	103.54764				0.00	0	2,252,152,90
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,252,152,90</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	<b>2,252,152,90</b>
SBS27 On 20/02/2024 Spot Bond			8.64500	102.29880	8.64500	102.27489				0.00	0	9,960,662,00
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,960,662,00</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>9,960,662,00</b>
SBS3 On 25/05/2026 Spot Bond			8.87500	100.98991	8.87500	100.96569				0.00	0	169,160,80
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>169,160,80</b>
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	<b>169,160,80</b>
SBS31 On 12/06/2027 Spot Bond			9.32500	104.44624	9.32500	104.42009				0.00	0	324,995,50
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>324,995,50</b>
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	<b>324,995,50</b>
SBS34 On 19/09/2024 Spot Bond			8.69500	102.19638	8.69500	102.17275				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			8.64500	102.22553	8.64500	102.20163				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			10.15000	99.45140	10.15000	99.42421				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			8.75000	108.37492	8.75000	108.34929				0.00	0	61,008,20
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>61,008,20</b>
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	<b>61,008,20</b>
SBS43 On 12/11/2027 Spot Bond			9.35000	109.51548	9.35000	109.48784				0.00	0	138,283,10
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>138,283,10</b>
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	<b>138,283,10</b>
SBS51 On 31/01/2024 Spot Bond			8.61500	8.61500	8.61500	102.44066				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.84822				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	103.45177				0.00	0	1,810,229,20
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,810,229,20</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>1,810,229,20</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	101.40074				0.00	0	527,254,50
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>527,254,50</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>527,254,50</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	102.81354				0.00	0	807,839,10
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>807,839,10</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>807,839,10</b>
SBS62 On 31/01/2024 Spot Bond					0.00000	101.78392				0.00	0	41,853,80
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>41,853,80</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	<b>41,853,80</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	102.14665				0.00	0	209,164,60
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>209,164,60</b>
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	<b>209,164,60</b>
SBS64 On 31/01/2029 Spot Bond					0.00000	102.27130				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.34315				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.61011				0.00	0	535,165,90
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>535,165,90</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>535,165,90</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	101.26619				0.00	0	911,361,70
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>911,361,70</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>911,361,70</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	100.67551				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.72340				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.45761				0.00	6,000,000,000	3,000,000,000
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For SBS71</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>3,000,000,000</b>
SBS72 On 02/02/2029 Spot Bond					0.00000	100.80410				0.00	0	2,250,865,700
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,250,865,700</b>
<b>Total For SBS72</b>										<b>0.00</b>	<b>0</b>	<b>2,250,865,700</b>
SBS74 On 26/04/2025 Spot Bond					0.00000	101.77759				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	102.17678				0.00	0	2,813,581,900
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,813,581,900</b>
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	<b>2,813,581,900</b>
SBS76 On 26/04/2032 Spot Bond					0.00000	102.08069				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	102.02885				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	100.65721				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	101.28988				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			9.44000	9.44000	9.44000	100.23471				0.00	0	
<b>Total SBS80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS80</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			3.97000	332.13100	3.97000	332.05516				0.00	0	
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			5.31000	5.31000	5.31000	235.48324				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.73970				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	100.16304				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT10 On 31/03/2024 Spot Bond					0.00000	102.32984				0.00	44,000,000	11,000,000
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>44,000,000</b>	<b>11,000,000</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>44,000,000</b>	<b>11,000,000</b>
SBT10 On 30/09/2025 Spot Bond					0.00000	104.14314				0.00	0	449,500,000
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>449,500,000</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	<b>449,500,000</b>
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	700,000,000
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
SBT10 On 31/12/2026 Spot Bond					0.00000	103.23457				0.00	0	5,100,000,000
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,100,000,000</b>
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	<b>5,100,000,000</b>
SBT10 On 08/04/2027 Spot Bond					0.00000	102.37508				0.00	0	6,200,000,000
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,200,000,000</b>
<b>Total For SBT107</b>										<b>0.00</b>	<b>0</b>	<b>6,200,000,000</b>
SBT10 On 13/07/2027 Spot Bond					0.00000	104.75138				0.00	0	10,300,000,000
<b>Total SBT108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,300,000,000</b>
<b>Total For SBT108</b>										<b>0.00</b>	<b>0</b>	<b>10,300,000,000</b>
SBT10 On 31/12/2027 Spot Bond					0.00000	100.19825				0.00	0	
<b>Total SBT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT109</b>										<b>0.00</b>	<b>0</b>	
SBT20 On 03/12/2023 Spot Bond					0.00000	101.41752				0.00	0	601,579,700
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>601,579,700</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	<b>601,579,700</b>
SBT20 On 03/12/2023 Spot Bond			9.21000	104.07694	9.21000	104.05120				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT20 On 16/04/2024 Spot Bond					0.00000	101.86219				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 31/01/2025 Spot Bond					0.00000	102.51354				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>
SBT206 On 25/06/2025 Spot Bond					0.00000	104.34375				0.00	0	4,750,000,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,750,000,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	<b>4,750,000,00</b>
SBT207 On 28/11/2025 Spot Bond					0.00000	103.13189				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	101.30917				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.73515				0.00	0	677,140,10
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>677,140,10</b>
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	<b>677,140,10</b>
SLI6 On 16/08/2028 Spot Bond					0.00000	101.49224				0.00	0	457,269,80
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>457,269,80</b>
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	<b>457,269,80</b>
SLI7 On 16/08/2028 Spot Bond			9.27500	97.39960	9.27500	97.37521				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	101.29355				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	101.07482				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	101.06342				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	101.09740				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	101.12031				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.10891				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	101.08615				0.00	0	
<b>Total SLRB8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB8</b>										<b>0.00</b>	<b>0</b>	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.12010				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	101.14303				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	101.13731				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	101.13159				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	101.16550				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			9.05000	105.54480	9.05000	105.51872				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	100.74151				0.00	0	229,383,60
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>229,383,60</b>
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	<b>229,383,60</b>
SNT06 On 16/05/2027 Spot Bond					0.00000	101.49309				0.00	0	226,360,60
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>226,360,60</b>
<b>Total For SNT06</b>										<b>0.00</b>	<b>0</b>	<b>226,360,60</b>
SOL01 On 17/10/2025 Spot Bond					0.00000	102.01848				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SOL02 On 17/10/2027 Spot Bond					0.00000	102.24793				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	101.36891				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.84949				0.00	80,000,000	144,582,200
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>144,582,200</b>
<b>Total For SPDA14</b>										<b>0.00</b>	<b>80,000,000</b>	<b>144,582,200</b>
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.86115				0.00	0	213,347,800
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>213,347,800</b>
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	<b>213,347,800</b>
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.85046				0.00	0	
<b>Total SPDA16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA16</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.86394				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	100.59536				0.00	3,300,000,000	5,000,000,000
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>3,300,000,000</b>	<b>5,000,000,000</b>
<b>Total For SPG004</b>										<b>0.00</b>	<b>3,300,000,000</b>	<b>5,000,000,000</b>
SPG00 On 15/03/2024 Spot Bond					0.00000	101.00316				0.00	0	1,450,000,000
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	<b>1,450,000,000</b>
SPG00 On 18/06/2024 Spot Bond					0.00000	100.73141				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	102.23824				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	101.25607				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	101.99997				0.00	0	
<b>Total SPG011 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SPG011</b>									<b>0.00</b>	<b>0</b>	
SPG01: On 29/03/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			650,000,000,000.00	56,500,000,000	55,000,000,000
<b>Total SPG012 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>56,500,000,000</b>	<b>55,000,000,000</b>
<b>Total For SPG012</b>									<b>50,000,000,000,000.00</b>	<b>56,500,000,000</b>	<b>55,000,000,000</b>
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.74655			0.00	0	
<b>Total SPGC03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SPGC03</b>									<b>0.00</b>	<b>0</b>	
SPGC0 On 29/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total SPGC04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SPGC04</b>									<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.35998			0.00	0	
<b>Total SSA07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>									<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.04628			0.00	0	
<b>Total SSA08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>									<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			4.74000	4.74000	4.74000	163.79086			0.00	0	
<b>Total SSN011 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>									<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			8.30000	109.76145	8.30000	109.73693			0.00	0	
<b>Total SSN017 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>									<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			9.84000	85.18682	9.84000	85.16459			0.00	0	
<b>Total SSN021 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>									<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.71583			0.00	0	
<b>Total SSN029 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>									<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	102.47481			0.00	0	
<b>Total SSN040 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>									<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			8.75500	105.04891	8.75500	105.02419			0.00	0	
<b>Total SSN041 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>									<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			5.36000	117.97543	5.36000	117.94402			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN043 On 09/02/2027 Spot Bond					0.00000	100.28739				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN044 On 30/04/2027 Spot Bond					0.00000	101.49915				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.15110				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN050 On 08/12/2023 Spot Bond			4.10000	4.10000	4.10000	331.76795				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN062 On 31/01/2025 Spot Bond			4.14500	4.14500	4.14500	165.52774				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>	
SSN063 On 31/01/2038 Spot Bond			5.56000	5.56000	5.56000	115.20975				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>	
SSN064 On 31/03/2029 Spot Bond			4.88000	4.88000	4.88000	115.87923				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>	
SSN065 On 31/03/2028 Spot Bond			4.85000	4.85000	4.85000	212.20647				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>	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.73884				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>	
SSN069 On 28/05/2023 Spot Bond					0.00000	100.73023				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>	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.36007				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>	

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 15/06/2023 Spot Bond					0.00000	100.35481				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	109.37618				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	100.69291				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	100.23253				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>	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.89710				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	100.77550				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	100.42569				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	101.30782				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			5.43500	5.43500	5.43500	232.99004				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	99.36604				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	99.92824				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>	

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 SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.56487				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			10.59000	88.87701	10.59000	88.85169				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	100.20004				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			4.83000	212.45509	4.83000	212.40165				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 07/12/2033 Spot Bond			5.61500	229.51772	5.61500	229.45519				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>	
SSN11: On 31/03/2024 Spot Bond					0.00000	95.70420				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	100.45632				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	100.64464				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	98.38384				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	98.14120				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	98.53571				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			7.04500	7.04500	7.04500	100.97389				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.48290				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	100.95315				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	106.04956				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			4.68488	112.20868	4.68488	112.18090				0.00	0	
<b>Total SSN175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN175</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 31/12/2050 Spot Bond			4.68073	47.43554	4.68073	114.61805				0.00	0	
<b>Total SSN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN176</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 28/09/2027 Spot Bond					0.00000	100.02767				0.00	0	
<b>Total SSN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN178</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 09/06/2024 Spot Bond					0.00000	100.45096				0.00	0	
<b>Total SSN180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN180</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 18/02/2024 Spot Bond					0.00000	100.84921				0.00	0	
<b>Total SSN183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN183</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 28/04/2023 Spot Bond					0.00000	101.36967				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>	
SSN18: On 17/05/2023 Spot Bond					0.00000	100.89854				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>	
SSN18: On 22/05/2023 Spot Bond					0.00000	100.81153				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN18: On 22/05/2023 Spot Bond					0.00000	100.81153				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>	
SSN18: On 23/05/2023 Spot Bond					0.00000	100.77542				0.00	0	
<b>Total SSN188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN188</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 23/05/2023 Spot Bond					0.00000	100.77542				0.00	0	
<b>Total SSN189 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN189</b>										<b>0.00</b>	<b>0</b>	
SSN19: On 30/05/2023 Spot Bond					0.00000	100.65734				0.00	0	
<b>Total SSN190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN190</b>										<b>0.00</b>	<b>0</b>	
SSN19: On 14/06/2023 Spot Bond					0.00000	100.33830				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	100.32097				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	100.32097				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	100.20691				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	100.20446				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	101.03418				0.00	0	257,345,20
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>257,345,20</b>
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	<b>257,345,20</b>
SST20: On 31/08/2027 Spot Bond					0.00000	102.08122				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	100.67827				0.00	0	
<b>Total SST203 SPOT</b>										<b>0.00</b>	<b>0</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 SST203</b>										<b>0.00</b>	<b>0</b>	
STF001 On 01/03/2027 Spot Bond					0.00000	103.35350				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	100.60285				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			8.81500	100.38333	8.81500	100.35954				0.00	0	292,749,60
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>292,749,60</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>292,749,60</b>
T16A10 On 21/08/2024 Spot Bond					0.00000	100.92444				0.00	0	
<b>Total T16A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16A10</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.91244				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.85901				0.00	60,000,000	30,000,00
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
<b>Total For T17A12</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
T17A13 On 21/02/2024 Spot Bond					0.00000	100.93543				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	100.87457				0.00	0	196,894,60
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>196,894,60</b>
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	<b>196,894,60</b>
T17A22 On 21/02/2026 Spot Bond					0.00000	100.61128				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	100.87457				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			6.94500	101.41186	6.94500	101.39273				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			7.45500	101.45698	7.45500	101.43646				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.79303				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	100.86020				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	100.87950				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	100.87464				0.00	0	
<b>Total T18A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A22</b>										<b>0.00</b>	<b>0</b>	
T18A32 On 21/08/2027 Spot Bond			9.02500	102.46406	9.02500	102.43908				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	101.13586				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	101.24367				0.00	0	69,721,6€
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,721,6€</b>
<b>Total For TC002</b>										<b>0.00</b>	<b>0</b>	<b>69,721,6€</b>
TFS154 On 06/07/2023 Spot Bond					0.00000	99.93748				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.80708				0.00	0	400,000,0€
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,0€</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	<b>400,000,0€</b>
TFS157 On 16/11/2023 Spot Bond					0.00000	101.08826				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.52894				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS162 On 27/05/2024 Spot Bond					0.00000	100.99741				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	101.69468				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	101.52614				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	101.68991				0.00	0	61,831,90
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>61,831,90</b>
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	<b>61,831,90</b>
TFS167 On 27/09/2024 Spot Bond					0.00000	99.95939				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	100.01440				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	100.56406				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	100.65883				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	100.84096				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	100.92526				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	101.32798				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	101.43910				0.00	0	
<b>Total TFS174 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TFS174</b>										<b>0.00</b>	<b>0</b>	
TFS17E On 13/03/2026 Spot Bond					0.00000	100.36523				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>	
TFS17E On 13/03/2028 Spot Bond					0.00000	100.37248				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>	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.87480				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A7 On 21/08/2024 Spot Bond			8.22500	101.19720	8.22500	101.17467				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>	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.87967				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>	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.87675				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>	
TH16A7 On 21/08/2024 Spot Bond			5.49500	100.93431	5.49500	100.91920				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>	
TH16B7 On 21/08/2024 Spot Bond					0.00000	100.89816				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>	
TH16B7 On 21/08/2024 Spot Bond					0.00000	101.06280				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>	
TH16B7 On 21/08/2024 Spot Bond					0.00000	100.93513				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>	
TH16C7 On 21/08/2024 Spot Bond					0.00000	100.92833				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.97500				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	100.96236				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	101.13714				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	101.21952				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.17107				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	100.91828				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	100.90371				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	100.89885				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	100.95323				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	100.93090				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	100.92799				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17D: On 21/02/2026 Spot Bond					0.00000	101.13156				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	101.09574				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	101.07346				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	100.81927				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>	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.89894				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	100.71514				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	100.96694				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	100.94752				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	101.06396				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	101.04457				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	100.82032				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	100.81931				0.00	0	
<b>Total TH18O2 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 TH18O2</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			8.88500	101.56444	8.88500	101.54045				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	102.36911				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	101.62929				0.00	13,200,000	3,300,00
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>13,200,000</b>	<b>3,300,00</b>
<b>Total For TL27</b>										<b>0.00</b>	<b>13,200,000</b>	<b>3,300,00</b>
TL28 On 24/04/2025 Spot Bond			8.79500	104.89017	8.79500	104.86538				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	103.03789				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	101.19547				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	101.13167				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	101.58515				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	100.51144				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			9.37500	105.09185	9.37500	105.06526			54,375,000,000.00		5,800,000	249,739,90
<b>Total TN23 SPOT</b>									<b>54,375,000,000.00</b>		<b>5,800,000</b>	<b>249,739,90</b>
<b>Total For TN23</b>									<b>54,375,000,000.00</b>		<b>5,800,000</b>	<b>249,739,90</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	69.64790	100.00000	69.49205				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			9.47500	101.05740	9.47500	101.03155			724,068,130,000.00		76,418,800	9,771,158,60

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 TN25 SPOT</b>										<b>724,068,130,000.00</b>	<b>76,418,800</b>	<b>9,771,158,60</b>
<b>Total For TN25</b>										<b>724,068,130,000.00</b>	<b>76,418,800</b>	<b>9,771,158,60</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	23.37303	100.00000	23.32073				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			10.84500	96.39203	10.84500	96.36391				924,378,997,500.00	85,235,500	21,940,902,60
<b>Total TN27 SPOT</b>										<b>924,378,997,500.00</b>	<b>85,235,500</b>	<b>21,940,902,60</b>
<b>Total For TN27</b>										<b>924,378,997,500.00</b>	<b>85,235,500</b>	<b>21,940,902,60</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	14.21232	100.00000	14.18052				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			10.85500	98.88738	10.85500	98.85851				0.00	0	
<b>Total TN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN29</b>										<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			11.48500	94.84378	11.48500	100.04700				109,950,499,000.00	9,573,400	1,014,251,90
<b>Total TN30 SPOT</b>										<b>109,950,499,000.00</b>	<b>9,573,400</b>	<b>1,014,251,90</b>
<b>Total For TN30</b>										<b>109,950,499,000.00</b>	<b>9,573,400</b>	<b>1,014,251,90</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	113.65280	8.00000	118.86588				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			12.41200	95.32242	12.41200	95.29071				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			12.71500	86.04109	12.71500	91.36697				500,780,275,000.00	39,385,000	661,018,20
<b>Total TN40 SPOT</b>										<b>500,780,275,000.00</b>	<b>39,385,000</b>	<b>661,018,20</b>
<b>Total For TN40</b>										<b>500,780,275,000.00</b>	<b>39,385,000</b>	<b>661,018,20</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	99.71275	10.75000	105.04208				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	101.33409				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	101.40968				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TNI33 On 28/02/2033 Spot Bond			5.91000	104.00356	5.91000	103.14888				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	100.37064				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	100.21963				0.00	0	
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.22210				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.22570				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A31 On 20/06/2026 Spot Bond			7.34500	102.82255	7.34500	102.80218				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	101.86401				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A4 On 13/04/2024 Spot Bond			8.75500	104.70770	8.75500	104.68304				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	101.86401				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A8 On 13/04/2024 Spot Bond			8.35500	104.23062	8.35500	104.20719				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	101.00591				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B2 On 13/04/2024 Spot Bond					0.00000	102.39360				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.23909				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	100.23192				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	100.27842				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	100.27842				0.00	0	
<b>Total TRA5C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C2</b>										<b>0.00</b>	<b>0</b>	
TSP26 On 13/02/2024 Spot Bond					0.00000	93.50679				0.00	0	
<b>Total TSP264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP264</b>										<b>0.00</b>	<b>0</b>	
TSP26 On 08/03/2024 Spot Bond					0.00000	93.04112				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	101.88357				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	101.79036				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	102.31457				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	99.89619				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	101.64730				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	100.34959				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.26097				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	101.56783				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	101.31688				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	100.73574				0.00	0	
<b>Total TWC437 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC437</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.65273				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	100.56115				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	100.54852				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			10.64500	102.27391	10.64500	102.24510				0.00	0	783,862,30
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>783,862,30</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>783,862,30</b>
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.03508				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	101.05552				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	101.05215				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.12597				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	101.02940				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	101.14301				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			10.40500	10.40500	10.40500	102.50997				0.00	0	
<b>Total UU1A09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A09</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.14301				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	101.17027				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	101.29054				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	101.31321				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	101.27920				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	101.72580				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	100.94817				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	101.78892				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 VKE16</b>									<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.72059			0.00	0	69,721,60
<b>Total VKE18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
<b>Total For VKE18</b>									<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
VKE19 On 27/08/2025 Spot Bond					0.00000	101.10868			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	100.73663			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	100.10513			0.00	0	
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>									<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>									<b>2.32e+017</b>	<b>120,945,114,834,407</b>	<b>710,942,252,40</b>
<b>Total for SPOT :</b>									<b>2.32e+017</b>	<b>945,114,834,407</b>	<b>710,942,252,40</b>
<b>Total Futures</b>									<b>2.32e+017</b>	<b>945,114,837,868</b>	<b>710,943,562,50</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>124,77</b>
<b>Grand Total:</b>									<b>2.32e+017</b>	<b>945,114,837,868</b>	<b>710,943,687,20</b>