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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 15/05/2023

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/08/2023 Bond Future			12.81929	73.28682	12.88857	72.98376			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.97140	71.11189	13.04365	70.80224			0.00	0	
ES33 On 01/02/2024 Bond Future			13.12743	72.72069	13.20287	72.40410			0.00	0	
ES33 On 02/05/2024 Bond Future			13.28419	70.58460	13.36299	70.26075			0.00	0	
ES33 On 01/08/2024 Bond Future			13.47661	72.08507	13.55912	71.75396			0.00	0	
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>35</b>
ES42 On 03/08/2023 Bond Future			13.21558	69.97722	13.26905	69.71093			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			13.35839	67.26363	13.41404	66.99161			0.00	0	
ES42 On 01/02/2024 Bond Future			13.49740	68.78553	13.55530	68.50736			0.00	0	
ES42 On 02/05/2024 Bond Future			13.64216	66.09661	13.70250	65.81202			0.00	0	
ES42 On 01/08/2024 Bond Future			13.81354	67.49853	13.87652	67.20756			0.00	0	
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,00</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>4,00</b>
I2025 On 03/08/2023 Bond Future			170.02933	170.02933	170.03895	170.03895			0.00	0	6,25

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
I2025	On	02/11/2023	Bond Future			173.79521	173.79521	173.80537	173.80537			0.00	0	
I2025	On	01/02/2024	Bond Future			175.91139	175.91139	175.92177	175.92177			0.00	0	
I2025	On	02/05/2024	Bond Future			179.93719	179.93719	179.94775	179.94775			0.00	0	
I2025	On	01/08/2024	Bond Future			181.91429	181.91429	181.92401	181.92401			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,27</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>6,27</b>
I2029	On	03/08/2023	Bond Future			123.91946	123.91946	123.56800	123.56800			0.00	0	1,9
I2029	On	02/11/2023	Bond Future			125.31812	125.31812	124.95908	124.95908			0.00	0	
I2029	On	01/02/2024	Bond Future			128.15293	128.15293	127.78585	127.78585			0.00	0	
I2029	On	02/05/2024	Bond Future			129.70149	129.70149	129.32579	129.32579			0.00	0	
I2029	On	01/08/2024	Bond Future			132.46958	132.46958	132.08531	132.08531			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,97</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>1,97</b>
I2033	On	03/08/2023	Bond Future			116.96749	116.96749	116.24957	116.24957			0.00	0	7,5
I2033	On	02/11/2023	Bond Future			118.11919	118.11919	117.38555	117.38555			0.00	0	
I2033	On	01/02/2024	Bond Future			120.79111	120.79111	120.04095	120.04095			0.00	0	
I2033	On	02/05/2024	Bond Future			122.07514	122.07514	121.30763	121.30763			0.00	0	
I2033	On	01/08/2024	Bond Future			124.68053	124.68053	123.89610	123.89610			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,5</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,5</b>
I2038	On	03/08/2023	Bond Future			125.93664	125.93664	124.20567	124.20567			0.00	0	3,5
I2038	On	02/11/2023	Bond Future			128.72598	128.72598	126.95696	126.95696			0.00	0	1,3
I2038	On	01/02/2024	Bond Future			129.59584	129.59584	127.78679	127.78679			0.00	0	
I2038	On	02/05/2024	Bond Future			132.56151	132.56151	130.71109	130.71109			0.00	0	
I2038	On	01/08/2024	Bond Future			133.29309	133.29309	131.40217	131.40217			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,9</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>4,9</b>
I2046	On	03/08/2023	Bond Future			111.27281	111.27281	109.87414	109.87414			0.00	0	13,0
I2046	On	02/11/2023	Bond Future			111.62249	111.62249	110.19286	110.19286			0.00	0	4,2
I2046	On	01/02/2024	Bond Future			114.14766	114.14766	112.68576	112.68576			0.00	0	
I2046	On	02/05/2024	Bond Future			114.58462	114.58462	113.08908	113.08908			0.00	0	
I2046	On	01/08/2024	Bond Future			117.02805	117.02805	115.50006	115.50006			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,2</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>17,2</b>
I2050	On	03/08/2023	Bond Future			111.57143	111.57143	110.96983	110.96983			0.00	0	11,0
I2050	On	02/11/2023	Bond Future			114.04246	114.04246	113.42796	113.42796			0.00	0	3,1
I2050	On	01/02/2024	Bond Future			114.34860	114.34860	113.72015	113.72015			0.00	0	
I2050	On	02/05/2024	Bond Future			116.96543	116.96543	116.32240	116.32240			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	01/08/2024	Bond Future			117.12533	117.12533	116.46779	116.46779			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,20</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>14,20</b>
R186	On	03/08/2023	Bond Future			9.45065	104.32218	9.65154	103.74491		4.89	103,696,246.92	994	83,1'
R186	On	02/11/2023	Bond Future			9.50152	106.60795	9.72131	106.01826		4.56	0.00	0	14,8'
R186	On	01/02/2024	Bond Future			9.54125	103.68473	9.78328	103.08188		4.41	0.00	0	
R186	On	02/05/2024	Bond Future			9.57636	106.03465	9.84492	105.41812		4.03	0.00	0	
R186	On	01/08/2024	Bond Future			9.69823	102.96114	9.99935	102.33105		3.78	0.00	0	
<b>Total R186 Future</b>												<b>103,696,246.92</b>	<b>994</b>	<b>97,95</b>
R186	On	03/08/2023	Bond Future	9.75	Call			1,111.04000	1.11104	1,439,380	4.89	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			829.59000	0.82959	580,660	4.89	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			1,078.81000	1.07881	1,401,820	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			854.45000	0.85445	600,190	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			1,094.86000	1.09486	1,420,540	4.89	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			841.95000	0.84195	590,360	4.89	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,792.31000	1.79231	1,447,080	4.43	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			686.78000	0.68678	518,300	4.92	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.15	Call			662.04000	0.66204	861,120	4.38	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.15	Put			2,203.80000	2.20380	1,813,190	4.38	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			890.52000	0.89052	1,133,050	4.43	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,808.09000	1.80809	1,460,930	4.43	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			901.77000	0.90177	1,146,230	4.43	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			913.10000	0.91310	1,159,490	4.43	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,776.62000	1.77662	1,433,320	4.43	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			2,533.25000	2.53325	2,954,460	4.92	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			1,140.06000	1.14006	1,411,030	4.17	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			1,846.10000	1.84610	1,514,220	4.17	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			1,151.91000	1.15191	1,424,520	4.17	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			1,832.92000	1.83292	1,502,680	4.17	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			1,164.17000	1.16417	1,438,430	4.18	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,820.16000	1.82016	1,491,570	4.18	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			4,557.69000	4.55769	4,031,120	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			242.73000	0.24273	330,960	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			4,599.90000	4.59990	4,071,600	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call			245.73000	0.24573	334,820	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			4,578.78000	4.57878	4,051,340	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			248.76000	0.24876	338,720	3.60	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call			532.12000	0.53212	697,250	3.35	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put			3,287.39000	3.28739	2,822,430	3.35	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/08/2024	Bond Future	8.68	Call			521.88000	0.52188	684,700	3.34	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put			3,320.31000	3.32031	2,853,040	3.34	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call			526.80000	0.52680	690,760	3.34	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put			3,303.65000	3.30365	2,837,520	3.34	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,43</b>
<b>Total For R186</b>												<b>103,696,246.92</b>	<b>994</b>	<b>101,38</b>
R197	On	03/08/2023	Bond Future			334.67318	334.67318	334.72753	334.72753			0.00	0	
R197	On	02/11/2023	Bond Future			342.08549	342.08549	342.14171	342.14171			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>1</b>
R202	On	03/08/2023	Bond Future			247.55195	247.55195	249.87782	249.87782			0.00	0	5,4
R202	On	02/11/2023	Bond Future			253.03463	253.03463	255.41247	255.41247			0.00	0	
R202	On	01/02/2024	Bond Future			253.73382	253.73382	256.16557	256.16557			0.00	0	
R202	On	02/05/2024	Bond Future			259.54052	259.54052	262.02765	262.02765			0.00	0	
R202	On	01/08/2024	Bond Future			259.91586	259.91586	262.45465	262.45465			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,41</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>5,41</b>
R2030	On	03/08/2023	Bond Future			10.82400	87.25897	10.93545	86.79364		8.56	0.00	0	97,8
R2030	On	02/11/2023	Bond Future			10.92018	89.17117	11.03746	88.69585		8.42	0.00	0	1
R2030	On	01/02/2024	Bond Future			11.01622	87.16212	11.14000	86.67619		8.39	0.00	0	
R2030	On	02/05/2024	Bond Future			11.11898	89.13752	11.24978	88.64056		7.89	0.00	0	
R2030	On	01/08/2024	Bond Future			11.27142	87.01099	11.41025	86.50310		7.82	0.00	0	
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>97,94</b>
R2030	On	03/08/2023	Bond Future	11.35	Put			765.84000	0.76584	607,700	8.95	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			2,498.44000	2.49844	2,807,410	8.96	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call			6,655.44000	6.65544	7,090,560	10.47	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			103.17000	0.10317	72,960	10.47	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	11.34	Put			777.50000	0.77750	617,550	8.93	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call			7,734.62000	7.73462	8,180,560	10.84	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			62.47000	0.06247	43,080	10.84	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.35	Call			2,469.37000	2.46937	2,776,560	8.95	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call			512.98000	0.51298	622,580	8.10	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.40	Put			2,777.63000	2.77763	2,421,900	8.10	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			853.96000	0.85396	1,014,260	8.24	0.00	0	3
R2030	On	03/08/2023	Bond Future	10.65	Put			2,052.09000	2.05209	1,747,060	8.24	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call			2,440.44000	2.44044	2,745,820	8.93	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			754.34000	0.75434	597,980	8.96	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call			630.52000	0.63052	730,150	8.17	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	10.07	Put			4,651.22000	4.65122	4,275,530	8.17	0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Call			946.35000	0.94635	1,084,860	8.08	0.00	0	50
R2030 On 02/11/2023 Bond Future	9.57	Call			332.09000	0.33209	388,470	8.48	0.00	0	80
R2030 On 02/11/2023 Bond Future	9.57	Put			6,522.38000	6.52238	6,103,440	8.48	0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Call			503.52000	0.50352	585,380	8.28	0.00	0	50
R2030 On 02/11/2023 Bond Future	10.82	Put			2,476.87000	2.47687	2,202,900	8.16	0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Call			2,950.70000	2.95070	3,241,400	8.56	0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Put			1,383.31000	1.38331	1,198,690	8.56	0.00	0	50
R2030 On 02/11/2023 Bond Future	10.81	Put			2,499.74000	2.49974	2,224,240	8.16	0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			1,592.93000	1.59293	1,794,280	8.16	0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Put			5,297.90000	5.29790	4,904,440	8.28	0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Put			3,611.75000	3.61175	3,274,940	8.08	0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			1,556.71000	1.55671	1,755,000	8.15	0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			2,522.51000	2.52251	2,245,480	8.15	0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Call			3,322.30000	3.32230	3,631,100	8.68	0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			1,204.55000	1.20455	1,038,030	8.68	0.00	0	80
R2030 On 02/11/2023 Bond Future	10.81	Call			1,574.88000	1.57488	1,774,700	8.16	0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			2,080.78000	2.08078	1,864,800	8.48	0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			2,959.31000	2.95931	3,230,430	8.49	0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Put			0.00000	0.00000	2,454,170	8.22	490,834.00	200	20
R2030 On 01/02/2024 Bond Future	11.31	Call			2,821.09000	2.82109	3,085,180	8.44	0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Put			1,198.95000	1.19895	1,057,960	9.13	0.00	0	40
R2030 On 01/02/2024 Bond Future	11.35	Call			2,912.92000	2.91292	3,181,710	8.47	0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			2,096.26000	2.09626	1,879,120	8.47	0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			2,936.08000	2.93608	3,206,030	8.48	0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Put			5,163.33000	5.16333	4,793,500	8.01	0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Call			0.00000	0.00000	1,052,860	7.97	210,572.00	200	20
R2030 On 01/02/2024 Bond Future	11.37	Put			2,065.38000	2.06538	1,850,570	8.49	0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Call			1,185.14000	1.18514	1,335,700	7.98	0.00	0	50
R2030 On 01/02/2024 Bond Future	10.39	Put			4,182.49000	4.18249	3,847,120	7.98	0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Call			0.00000	0.00000	2,390,240	8.22	0.00	0	
R2030 On 01/02/2024 Bond Future	9.89	Call			703.84000	0.70384	803,310	8.07	0.00	0	50
R2030 On 01/02/2024 Bond Future	9.89	Put			5,771.70000	5.77170	5,385,240	8.07	0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Put			2,159.24000	2.15924	1,937,400	8.44	0.00	0	1,30
R2030 On 01/02/2024 Bond Future	9.93	Call			733.85000	0.73385	836,860	8.06	0.00	0	1,30
R2030 On 01/02/2024 Bond Future	9.93	Put			5,633.89000	5.63389	5,250,970	8.06	0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Call			847.66000	0.84766	963,760	8.01	0.00	0	40
R2030 On 01/02/2024 Bond Future	11.86	Call			4,194.37000	4.19437	4,517,560	8.91	0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Put			1,434.31000	1.43431	1,271,570	8.91	0.00	0	50
R2030 On 01/02/2024 Bond Future	12.10	Call			4,854.39000	4.85439	5,199,330	9.13	0.00	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
R2030	On	01/02/2024	Bond Future	10.16	Put		0.00000	0.00000	4,509,390	7.97	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		498.45000	0.49845	572,590	8.19	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put		6,922.82000	6.92282	6,511,030	8.19	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Call		0.00000	0.00000	4,214,240	8.81	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Put		0.00000	0.00000	1,382,690	8.81	276,538.00	200	20
R2030	On	02/05/2024	Bond Future	9.66	Call		634.77000	0.63477	723,910	7.43	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	9.82	Put		6,377.70000	6.37770	5,982,520	7.41	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		6,344.06000	6.34406	5,949,690	7.41	0.00	0	
R2030	On	02/05/2024	Bond Future	10.16	Call		1,037.01000	1.03701	1,169,060	7.37	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Put		5,288.30000	5.28830	4,923,390	7.37	0.00	0	
R2030	On	02/05/2024	Bond Future	10.82	Call		1,939.22000	1.93922	2,142,980	7.61	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.82	Put		3,585.55000	3.58555	3,292,350	7.61	0.00	0	
R2030	On	02/05/2024	Bond Future	12.38	Put		1,373.17000	1.37317	1,230,750	8.81	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	9.83	Call		754.41000	0.75441	857,000	7.41	0.00	0	
R2030	On	02/05/2024	Bond Future	9.66	Put		6,923.44000	6.92344	6,515,620	7.43	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		739.61000	0.73961	840,560	7.41	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		6,411.16000	6.41116	6,015,150	7.41	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		747.11000	0.74711	848,890	7.41	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Call		4,364.50000	4.36450	4,683,950	8.44	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Put		1,800.03000	1.80003	1,622,520	8.44	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	12.38	Call		5,522.88000	5.52288	5,877,420	8.81	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call		1,318.70000	1.31870	1,472,590	7.31	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put		5,216.33000	5.21633	4,862,330	7.31	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call		1,329.14000	1.32914	1,483,960	7.31	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put		5,188.28000	5.18828	4,835,210	7.31	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call		1,339.65000	1.33965	1,495,400	7.31	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put		5,160.31000	5.16031	4,808,170	7.31	0.00	0	
<b>Total R2030 Option</b>											<b>977,944.00</b>	<b>600</b>	<b>17,80</b>
<b>Total For R2030</b>											<b>977,944.00</b>	<b>600</b>	<b>115,75</b>
R2032	On	03/08/2023	Bond Future			11.51339	85.33160	11.61885	84.83357	10.14	385,357,505.60	4,516	118,11
R2032	On	02/11/2023	Bond Future			11.62690	83.03852	11.73714	82.52977	10.83	0.00	0	64,66
R2032	On	01/02/2024	Bond Future			11.73835	84.89820	11.85367	84.37813	10.37	0.00	0	
R2032	On	02/05/2024	Bond Future			11.85284	82.65933	11.97364	82.12744	9.72	0.00	0	
R2032	On	01/08/2024	Bond Future			12.00552	84.39928	12.13232	83.85574	9.48	0.00	0	
<b>Total R2032 Future</b>											<b>385,357,505.60</b>	<b>4,516</b>	<b>182,75</b>
R2032	On	03/08/2023	Bond Future	9.60	Call		6.17000	0.00617	7,970	9.28	0.00	0	1,50
R2032	On	03/08/2023	Bond Future	11.90	Call		2,394.85000	2.39485	2,693,380	10.36	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		1,086.43000	1.08643	886,930	10.36	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Call		1,435.80000	1.43580	1,656,620	9.85	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2032 On 03/08/2023 Bond Future	11.75	Put			1,341.83000	1.34183	1,110,320	10.14		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			1,983.73000	1.98373	2,252,460	10.16		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			1,323.37000	1.32337	1,094,070	10.16		0.00	0	
R2032 On 03/08/2023 Bond Future	11.45	Put			2,007.09000	2.00709	1,706,370	9.72		0.00	0	7,50
R2032 On 03/08/2023 Bond Future	11.77	Call			2,012.01000	2.01201	2,282,930	10.17		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			1,305.13000	1.30513	1,078,020	10.17		0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Put			10,272.54000	10.27254	9,776,310	9.28		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			69.57000	0.06957	88,180	9.13		0.00	0	7,50
R2032 On 03/08/2023 Bond Future	10.30	Put			6,595.04000	6.59504	6,115,620	9.13		0.00	0	
R2032 On 03/08/2023 Bond Future	11.45	Call			1,207.78000	1.20778	1,405,090	9.72		0.00	0	
R2032 On 03/08/2023 Bond Future	11.55	Put			1,760.49000	1.76049	1,483,280	9.85		0.00	0	7,50
R2032 On 03/08/2023 Bond Future	11.75	Call			1,955.64000	1.95564	2,222,160	10.14		0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Put			1,550.86000	1.55086	1,363,960	11.42		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.09	Call			1,157.94000	1.15794	1,308,400	10.27		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.09	Put			4,204.82000	4.20482	3,846,530	10.27		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			1,366.82000	1.36682	1,536,450	10.34		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			3,789.82000	3.78982	3,450,700	10.34		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			1,383.90000	1.38390	1,555,040	10.35		0.00	0	
R2032 On 02/11/2023 Bond Future	11.90	Call			2,877.94000	2.87794	3,151,010	11.00		0.00	0	
R2032 On 02/11/2023 Bond Future	11.90	Put			2,133.91000	2.13391	1,898,230	11.00		0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Call			3,908.15000	3.90815	4,230,000	11.42		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			3,759.16000	3.75916	3,421,550	10.35		0.00	0	
R2032 On 02/11/2023 Bond Future	10.59	Call			574.30000	0.57430	661,270	10.13		0.00	0	50
R2032 On 02/11/2023 Bond Future	10.59	Put			6,077.89000	6.07789	5,656,110	10.13		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			1,401.12000	1.40112	1,573,760	10.36		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			3,728.67000	3.72867	3,392,560	10.36		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			2,925.92000	2.92592	3,185,170	10.23		0.00	0	
R2032 On 01/02/2024 Bond Future	11.75	Call			0.00000	0.00000	2,934,380	10.14		0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Put			1,573.77000	1.57377	1,410,300	11.12		0.00	0	50
R2032 On 01/02/2024 Bond Future	11.83	Call			2,877.38000	2.87738	3,134,100	10.21		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			2,983.78000	2.98378	2,720,430	10.21		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			2,901.75000	2.90175	3,159,730	10.22		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			2,963.18000	2.96318	2,701,090	10.22		0.00	0	
R2032 On 01/02/2024 Bond Future	10.76	Call			1,018.30000	1.01830	1,142,580	9.76		0.00	0	1,20
R2032 On 01/02/2024 Bond Future	11.85	Put			2,942.41000	2.94241	2,681,590	10.23		0.00	0	
R2032 On 01/02/2024 Bond Future	10.78	Call			0.00000	0.00000	1,165,980	9.75	233,196.00		200	20
R2032 On 01/02/2024 Bond Future	10.78	Put			0.00000	0.00000	5,660,200	9.75		0.00	0	
R2032 On 01/02/2024 Bond Future	11.09	Call			1,429.25000	1.42925	1,590,840	9.75		0.00	0	50
R2032 On 01/02/2024 Bond Future	11.09	Put			4,955.42000	4.95542	4,596,940	9.75		0.00	0	
R2032 On 01/02/2024 Bond Future	10.76	Put			6,129.75000	6.12975	5,733,960	9.76		0.00	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 01/02/2024 Bond Future	11.75	Put			0.00000	0.00000	2,881,640	10.14	576,328.00	200	20
R2032 On 01/02/2024 Bond Future	10.01	Call			438.00000	0.43800	499,200	9.93	0.00	0	1,20
R2032 On 01/02/2024 Bond Future	10.01	Put			9,297.63000	9.29763	8,838,760	9.93	0.00	0	
R2032 On 01/02/2024 Bond Future	10.59	Call			851.46000	0.85146	958,850	9.79	0.00	0	50
R2032 On 01/02/2024 Bond Future	10.59	Put			6,794.58000	6.79458	6,381,900	9.79	0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Call			0.00000	0.00000	5,022,820	10.87	0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Put			0.00000	0.00000	1,666,670	10.87	333,334.00	200	20
R2032 On 01/02/2024 Bond Future	12.62	Call			5,049.80000	5.04980	5,395,980	11.00	0.00	0	
R2032 On 01/02/2024 Bond Future	12.62	Put			1,701.51000	1.70151	1,527,620	11.00	0.00	0	1,20
R2032 On 01/02/2024 Bond Future	12.73	Call			5,387.72000	5.38772	5,744,320	11.12	0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Put			5,429.99000	5.42999	5,060,750	9.12	0.00	0	
R2032 On 02/05/2024 Bond Future	11.35	Call			0.00000	0.00000	2,039,460	9.25	3,161,163.00	1,550	1,20
R2032 On 02/05/2024 Bond Future	10.59	Put			7,249.66000	7.24966	6,828,900	9.13	0.00	0	
R2032 On 02/05/2024 Bond Future	10.65	Call			0.00000	0.00000	1,048,240	9.12	3,249,544.00	3,100	1,20
R2032 On 02/05/2024 Bond Future	13.35	Put			0.00000	0.00000	1,178,530	11.06	3,653,443.00	3,100	1,20
R2032 On 02/05/2024 Bond Future	10.86	Call			1,143.92000	1.14392	1,281,290	9.09	0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.86	Put			6,223.66000	6.22366	5,829,140	9.09	0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Call			1,432.44000	1.43244	1,595,090	9.12	0.00	0	50
R2032 On 02/05/2024 Bond Future	10.54	Put			7,448.23000	7.44823	7,022,970	9.13	0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Call			841.79000	0.84179	949,320	9.13	0.00	0	
R2032 On 02/05/2024 Bond Future	11.35	Put			0.00000	0.00000	4,302,860	9.25	0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Call			850.55000	0.85055	958,970	9.13	0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Put			7,368.68000	7.36868	6,945,210	9.13	0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Call			876.76000	0.87676	987,890	9.13	0.00	0	50
R2032 On 02/05/2024 Bond Future	13.35	Call			0.00000	0.00000	7,462,950	11.06	0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Put			7,408.39000	7.40839	6,984,030	9.13	0.00	0	
R2032 On 02/05/2024 Bond Future	10.65	Put			0.00000	0.00000	6,599,730	9.12	0.00	0	
R2032 On 02/05/2024 Bond Future	10.36	Call			690.03000	0.69003	781,420	9.16	0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.36	Put			8,184.30000	8.18430	7,743,800	9.16	0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			833.11000	0.83311	939,740	9.13	0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Call			5,672.96000	5.67296	6,038,020	10.60	0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Put			1,740.66000	1.74066	1,573,830	10.60	0.00	0	1,00
R2032 On 02/05/2024 Bond Future	13.18	Call			6,529.78000	6.52978	6,917,400	10.89	0.00	0	
R2032 On 02/05/2024 Bond Future	13.18	Put			1,458.19000	1.45819	1,313,920	10.89	0.00	0	50
R2032 On 01/08/2024 Bond Future	11.14	Put			6,007.65000	6.00765	5,633,980	8.88	0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Call			1,637.45000	1.63745	1,808,330	8.88	0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Put			5,974.71000	5.97471	5,602,050	8.88	0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Call			1,612.38000	1.61238	1,781,250	8.89	0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Put			6,041.03000	6.04103	5,666,360	8.89	0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Call			1,624.71000	1.62471	1,794,580	8.88	0.00	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 R2032 Option</b>												<b>11,207,008.00</b>	<b>8,350</b>	<b>44,34</b>
<b>Total For R2032</b>												<b>396,564,513.60</b>	<b>12,866</b>	<b>227,13</b>
R2035	On	03/08/2023	Bond Future			12.00536	84.56666	12.06899	84.23054		11.92	0.00	0	55,04
R2035	On	02/11/2023	Bond Future			12.12506	81.90967	12.19128	81.56637		12.38	409,548.35	5	104,84
R2035	On	01/02/2024	Bond Future			12.24708	83.74405	12.31611	83.39310		11.89	0.00	0	
R2035	On	02/05/2024	Bond Future			12.36167	81.12816	12.43358	80.76918		11.83	0.00	0	
R2035	On	01/08/2024	Bond Future			12.50779	82.83633	12.58289	82.46942		11.08	0.00	0	
<b>Total R2035 Future</b>												<b>409,548.35</b>	<b>5</b>	<b>159,90</b>
R2035	On	03/08/2023	Bond Future	11.75	Call			1,086.12000	1.08612	1,181,480	11.20	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			2,040.91000	2.04091	1,837,030	11.54	0.00	0	
R2035	On	03/08/2023	Bond Future	11.75	Put			2,791.46000	2.79146	2,550,700	11.20	0.00	0	4,81
R2035	On	03/08/2023	Bond Future	11.98	Call			1,623.96000	1.62396	1,753,190	11.51	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			2,094.60000	2.09460	1,887,710	11.51	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			1,649.98000	1.64998	1,780,710	11.53	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			2,067.54000	2.06754	1,862,150	11.53	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			1,676.38000	1.67638	1,808,620	11.54	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Put			9,039.90000	9.03990	8,723,000	11.29	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Call			678.74000	0.67874	733,560	11.28	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.42	Call			1,067.18000	1.06718	1,146,660	11.44	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Put			6,498.01000	6.49801	6,209,530	11.28	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			5,198.36000	5.19836	4,934,540	11.44	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call			1,082.99000	1.08299	1,163,390	11.45	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put			5,158.70000	5.15870	4,895,800	11.45	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Call			300.31000	0.30031	326,710	11.29	0.00	0	40
R2035	On	02/11/2023	Bond Future	12.85	Call			4,857.18000	4.85718	5,074,840	13.23	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put			1,552.95000	1.55295	1,427,310	13.23	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.41	Call			1,051.52000	1.05152	1,130,080	11.43	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put			5,238.21000	5.23821	4,973,470	11.43	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Call			545.30000	0.54530	586,250	11.06	0.00	0	40
R2035	On	01/02/2024	Bond Future	10.62	Put			9,838.03000	9.83803	9,528,030	11.06	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Call			1,000.14000	1.00014	1,069,180	11.03	0.00	0	40
R2035	On	01/02/2024	Bond Future	12.18	Put			3,645.13000	3.64513	3,449,080	11.55	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call			2,976.87000	2.97687	3,132,640	11.56	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put			7,402.57000	7.40257	7,120,660	11.03	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put			3,619.66000	3.61966	3,424,480	11.56	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call			3,002.79000	3.00279	3,159,430	11.57	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put			3,594.35000	3.59435	3,400,040	11.57	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call			6,984.65000	6.98465	7,233,110	13.05	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put			1,474.29000	1.47429	1,371,800	13.05	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
R2035 On 01/02/2024 Bond Future	12.18	Call			2,951.05000	2.95105	3,105,950	11.55		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			1,299.53000	1.29953	1,381,610	11.13		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			7,842.73000	7.84273	7,565,830	11.13		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			1,311.69000	1.31169	1,394,400	11.13		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			7,799.32000	7.79932	7,523,050	11.13		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			1,323.93000	1.32393	1,407,270	11.13		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			7,756.05000	7.75605	7,480,410	11.13		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Put			6,138.09000	6.13809	5,895,980	10.43		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Call			2,207.44000	2.20744	2,330,770	10.42		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Put			6,205.05000	6.20505	5,961,470	10.42		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Call			2,226.22000	2.22622	2,350,290	10.43		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Put			6,171.67000	6.17167	5,928,830	10.43		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Call			2,244.76000	2.24476	2,369,560	10.43		0.00	0	
<b>Total R2035 Option</b>										<b>0.00</b>	<b>0</b>	<b>7,27</b>
<b>Total For R2035</b>										<b>409,548.35</b>	<b>5</b>	<b>167,17</b>
R2037 On 03/08/2023 Bond Future			12.31947	75.36508	12.38320	75.03041		13.49		0.00	0	131,64
R2037 On 02/11/2023 Bond Future			12.43636	77.01677	12.50253	76.67493		13.28		0.00	0	
R2037 On 01/02/2024 Bond Future			12.55482	74.48522	12.62365	74.13574		13.51		0.00	0	
R2037 On 02/05/2024 Bond Future			12.67667	76.17321	12.74825	75.81580		13.10		0.00	0	
R2037 On 01/08/2024 Bond Future			12.83201	73.52170	12.90672	73.15635		12.94		0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>131,64</b>
R2037 On 03/08/2023 Bond Future	12.14	Put			2,570.48000	2.57048	2,342,100	12.89		0.00	0	
R2037 On 03/08/2023 Bond Future	11.00	Put			7,868.42000	7.86842	7,541,890	12.05		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			1,236.80000	1.23680	1,340,250	12.86		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			2,633.41000	2.63341	2,402,190	12.86		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			1,259.03000	1.25903	1,363,900	12.87		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			2,601.87000	2.60187	2,372,070	12.87		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			1,281.35000	1.28135	1,387,640	12.89		0.00	0	
R2037 On 03/08/2023 Bond Future	10.30	Call			6.29000	0.00629	6,820	12.03		0.00	0	1,80
R2037 On 03/08/2023 Bond Future	10.30	Put			12,194.23000	12.19423	11,860,090	12.03		0.00	0	
R2037 On 03/08/2023 Bond Future	11.00	Call			78.89000	0.07889	87,030	12.05		0.00	0	1,80
R2037 On 02/11/2023 Bond Future	11.55	Put			5,986.06000	5.98606	5,708,560	12.15		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			847.18000	0.84718	912,340	12.16		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			5,942.73000	5.94273	5,666,050	12.16		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			860.76000	0.86076	926,760	12.17		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			5,899.60000	5.89960	5,623,760	12.17		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			833.74000	0.83374	898,080	12.15		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			4,118.47000	4.11847	3,910,490	13.01		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			2,562.76000	2.56276	2,702,530	12.99		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	01/02/2024	Bond Future	12.31	Put		4,175.19000	4.17519	3,965,480	12.99	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		2,586.52000	2.58652	2,727,150	13.00	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		4,146.75000	4.14675	3,937,900	13.00	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		2,610.39000	2.61039	2,751,890	13.01	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		1,344.06000	1.34406	1,425,130	12.34	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		8,241.12000	8.24112	7,964,780	12.34	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		1,319.88000	1.31988	1,399,740	12.34	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		8,330.39000	8.33039	8,052,840	12.34	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		1,331.93000	1.33193	1,412,390	12.34	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		8,285.69000	8.28569	8,008,740	12.34	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put		6,425.37000	6.42537	6,184,650	12.23	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call		2,353.74000	2.35374	2,479,070	12.24	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put		6,391.37000	6.39137	6,151,350	12.24	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call		2,316.39000	2.31639	2,440,310	12.22	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Put		6,459.51000	6.45951	6,218,080	12.22	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call		2,335.02000	2.33502	2,459,650	12.23	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,60</b>
<b>Total For R2037</b>											<b>0.00</b>	<b>0</b>	<b>135,24</b>
R2040	On	03/08/2023	Bond Future			12.45306	76.24918	12.51157	75.92271	14.26	0.00	0	133,12
R2040	On	02/11/2023	Bond Future			12.56861	77.92025	12.62931	77.58686	14.05	0.00	0	?
R2040	On	01/02/2024	Bond Future			12.68566	75.15860	12.74876	74.81774	14.34	0.00	0	.
R2040	On	02/05/2024	Bond Future			12.80549	76.86181	12.87106	76.51323	13.65	0.00	0	
R2040	On	01/08/2024	Bond Future			12.95705	73.97410	13.02545	73.61776	13.61	0.00	0	
<b>Total R2040 Future</b>											<b>0.00</b>	<b>0</b>	<b>133,16</b>
R2040	On	03/08/2023	Bond Future	12.21	Call		1,212.15000	1.21215	1,304,720	13.34	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		2,918.95000	2.91895	2,685,050	13.34	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		1,234.30000	1.23430	1,328,240	13.35	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		2,883.54000	2.88354	2,651,010	13.35	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		1,256.69000	1.25669	1,352,000	13.36	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		2,848.43000	2.84843	2,617,270	13.36	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		6,879.66000	6.87966	6,600,280	12.80	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		783.84000	0.78384	838,550	12.80	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		6,829.27000	6.82927	6,550,590	12.80	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		795.38000	0.79538	850,800	12.80	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		6,779.08000	6.77908	6,501,110	12.80	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		772.42000	0.77242	826,430	12.80	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		2,466.05000	2.46605	2,592,000	13.56	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,774.76000	4.77476	4,559,850	13.56	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		2,489.23000	2.48923	2,616,010	13.57	0.00	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
R2040	On	01/02/2024	Bond Future	12.34	Put		4,741.51000	4.74151	4,527,430	13.57	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		2,512.78000	2.51278	2,640,400	13.58	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		4,708.69000	4.70869	4,495,450	13.58	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put		8,563.73000	8.56373	8,294,740	12.84	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Call		1,417.72000	1.41772	1,496,100	12.84	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		8,659.56000	8.65956	8,389,360	12.84	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call		1,430.91000	1.43091	1,509,900	12.84	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Put		8,611.56000	8.61156	8,341,970	12.84	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call		1,444.19000	1.44419	1,523,780	12.84	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Call		2,677.03000	2.67703	2,805,400	12.84	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Put		6,373.96000	6.37396	6,145,990	12.84	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Call		2,634.87000	2.63487	2,761,830	12.83	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Put		6,443.99000	6.44399	6,214,610	12.83	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Call		2,655.91000	2.65591	2,783,570	12.83	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Put		6,408.90000	6.40890	6,180,220	12.83	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>											<b>0.00</b>	<b>0</b>	<b>133,16</b>
R2044	On	03/08/2023	Bond Future			12.50906	72.63874	12.56232	72.34105	15.11	4,721,518.10	65	85,40
R2044	On	02/11/2023	Bond Future			12.62056	74.23071	12.67578	73.92671	14.90	0.00	0	
R2044	On	01/02/2024	Bond Future			12.73334	71.51161	12.79070	71.20085	15.24	0.00	0	
R2044	On	02/05/2024	Bond Future			12.84840	73.13218	12.90798	72.81430	14.52	0.00	0	
R2044	On	01/08/2024	Bond Future			12.99335	70.29094	13.05547	69.96600	14.51	0.00	0	
<b>Total R2044 Future</b>											<b>4,721,518.10</b>	<b>65</b>	<b>85,40</b>
R2044	On	03/08/2023	Bond Future	11.75	Call		406.62000	0.40662	436,610	13.51	0.00	0	4,5
R2044	On	03/08/2023	Bond Future	11.75	Put		5,182.67000	5.18267	4,914,970	13.51	0.00	0	3,0
R2044	On	03/08/2023	Bond Future	12.16	Put		3,327.31000	3.32731	3,098,880	14.07	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		1,046.09000	1.04609	1,116,500	14.08	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,288.60000	3.28860	3,061,320	14.08	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Call		1,848.36000	1.84836	1,959,810	14.63	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Call		739.18000	0.73918	791,120	13.85	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put		3,990.12000	3.99012	3,744,370	13.85	0.00	0	4,7
R2044	On	03/08/2023	Bond Future	12.15	Call		1,006.48000	1.00648	1,074,600	14.05	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Put		2,196.90000	2.19690	2,010,660	14.63	0.00	0	9,10
R2044	On	03/08/2023	Bond Future	12.15	Put		3,366.45000	3.36645	3,136,880	14.05	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		1,026.11000	1.02611	1,095,370	14.07	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		7,355.57000	7.35557	7,094,630	13.58	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		711.71000	0.71171	755,360	13.58	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		7,302.67000	7.30267	7,042,320	13.58	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		722.51000	0.72251	766,760	13.58	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044	On	02/11/2023	Bond Future	11.57	Put		7,249.97000	7.24997	6,990,220	13.58		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		701.02000	0.70102	744,080	13.58		0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		2,279.26000	2.27926	2,384,910	14.36		0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		5,186.54000	5.18654	4,981,430	14.36		0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		2,301.57000	2.30157	2,407,970	14.37		0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		5,151.14000	5.15114	4,946,780	14.37		0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		2,324.23000	2.32423	2,431,390	14.38		0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		5,116.17000	5.11617	4,912,570	14.38		0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		8,622.72000	8.62272	8,377,170	13.67		0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		1,461.85000	1.46185	1,533,070	13.67		0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		8,720.41000	8.72041	8,473,750	13.67		0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		1,475.44000	1.47544	1,547,210	13.67		0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		8,671.48000	8.67148	8,425,370	13.67		0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		1,489.12000	1.48912	1,561,450	13.67		0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Call		2,586.59000	2.58659	2,698,480	13.67		0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Put		6,717.64000	6.71764	6,504,590	13.67		0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Call		2,545.69000	2.54569	2,656,310	13.66		0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Put		6,791.62000	6.79162	6,577,300	13.66		0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Call		2,565.94000	2.56594	2,677,200	13.67		0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Put		6,754.40000	6.75440	6,540,720	13.67		0.00	0	
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>21,48</b>
<b>Total For R2044</b>												<b>4,721,518.10</b>	<b>65</b>	<b>106,85</b>
R2048	On	03/08/2023	Bond Future			12.44372	75.66040	12.49678	75.35832	14.82		0.00	0	240,2
R2048	On	02/11/2023	Bond Future			12.55568	72.87183	12.61075	72.56328	15.51		0.00	0	11,06
R2048	On	01/02/2024	Bond Future			12.66922	74.50379	12.72645	74.18839	14.93		0.00	0	
R2048	On	02/05/2024	Bond Future			12.77538	71.74201	12.83478	71.41948	15.12		0.00	0	13,00
R2048	On	01/08/2024	Bond Future			12.90665	73.25176	12.96852	72.92200	14.22		0.00	0	
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>264,28</b>
R2048	On	03/08/2023	Bond Future	12.30	Put		2,638.68000	2.63868	2,432,010	14.01		0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Call		4,594.88000	4.59488	4,798,790	15.69		0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		1,048.83000	1.04883	1,119,420	13.72		0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Put		796.68000	0.79668	698,510	15.69		0.00	0	1,10
R2048	On	03/08/2023	Bond Future	12.10	Put		3,363.95000	3.36395	3,132,460	13.72		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		1,069.27000	1.06927	1,141,030	13.73		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,324.42000	3.32442	3,094,100	13.73		0.00	0	
R2048	On	03/08/2023	Bond Future	12.30	Call		1,506.88000	1.50688	1,602,290	14.01		0.00	0	1,10
R2048	On	03/08/2023	Bond Future	11.80	Call		545.00000	0.54500	584,370	13.32		0.00	0	1,10
R2048	On	03/08/2023	Bond Future	11.80	Put		4,700.23000	4.70023	4,437,520	13.32		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		1,028.51000	1.02851	1,097,920	13.71		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/08/2023	Bond Future	12.09	Put		3,403.69000	3.40369	3,171,020	13.71	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		7,559.94000	7.55994	7,294,800	14.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		723.38000	0.72338	767,390	14.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		7,505.26000	7.50526	7,240,720	14.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		701.66000	0.70166	744,470	14.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		7,614.83000	7.61483	7,349,090	14.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		712.46000	0.71246	755,870	14.14	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		2,187.14000	2.18714	2,289,760	13.97	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		5,482.75000	5.48275	5,269,970	13.97	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		2,209.34000	2.20934	2,312,720	13.97	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		5,445.46000	5.44546	5,233,440	13.97	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		2,165.06000	2.16506	2,266,920	13.96	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		5,520.24000	5.52024	5,306,700	13.96	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		9,541.45000	9.54145	9,284,880	14.27	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		1,353.28000	1.35328	1,419,770	14.26	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		9,488.53000	9.48853	9,232,490	14.26	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		1,366.32000	1.36632	1,433,360	14.26	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		9,436.01000	9.43601	9,180,520	14.26	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		1,340.54000	1.34054	1,406,500	14.27	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call		2,805.20000	2.80520	2,923,860	13.39	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put		6,521.96000	6.52196	6,310,860	13.39	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Call		2,827.28000	2.82728	2,946,600	13.40	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Put		6,485.86000	6.48586	6,275,420	13.40	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call		2,849.45000	2.84945	2,969,420	13.41	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put		6,449.93000	6.44993	6,240,140	13.41	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,30</b>
<b>Total For R2048</b>											<b>0.00</b>	<b>0</b>	<b>267,58</b>
R209	On	03/08/2023	Bond Future			12.03000	65.12267	12.09843	64.80611	13.49	57,307,949.60	880	11,70
R209	On	02/11/2023	Bond Future			12.13496	63.39593	12.20588	63.07257	13.96	0.00	0	
R209	On	01/02/2024	Bond Future			12.23741	64.81570	12.31093	64.48518	13.45	0.00	0	
R209	On	02/05/2024	Bond Future			12.34134	63.13094	12.41763	62.79287	13.78	0.00	0	
R209	On	01/08/2024	Bond Future			12.47289	64.45985	12.55218	64.11436	12.81	0.00	0	
<b>Total R209 Future</b>											<b>57,307,949.60</b>	<b>880</b>	<b>11,70</b>
R209	On	03/08/2023	Bond Future	10.00	Call		4.42000	0.00442	4,900	12.04	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		10,821.00000	10.82100	10,504,920	12.04	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Put		1,855.02000	1.85502	1,661,880	13.07	0.00	0	1,70
R209	On	03/08/2023	Bond Future	11.25	Call		283.02000	0.28302	316,630	12.06	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.94	Call		1,266.92000	1.26692	1,381,820	12.97	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,003.26000	2.00326	1,801,600	12.97	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209	On	03/08/2023	Bond Future	10.75	Put		6,744.26000	6.74426	6,436,410	12.05		0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		1,288.44000	1.28844	1,404,750	12.99		0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,977.95000	1.97795	1,777,700	12.99		0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Call		1,398.97000	1.39897	1,522,390	13.07		0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		60.19000	0.06019	67,610	12.05		0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		7,000.02000	7.00002	6,690,880	12.05		0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call		70.50000	0.07050	79,210	12.05		0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.25	Put		4,371.70000	4.37170	4,088,750	12.06		0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		1,245.60000	1.24560	1,359,090	12.96		0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,028.83000	2.02883	1,825,760	12.96		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,879.44000	4.87944	4,625,230	12.83		0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		790.58000	0.79058	858,050	12.80		0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,953.42000	4.95342	4,697,530	12.80		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		803.17000	0.80317	871,480	12.82		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,916.34000	4.91634	4,661,290	12.82		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		815.89000	0.81589	885,040	12.83		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		2,499.36000	2.49936	2,644,550	13.02		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,271.58000	3.27158	3,086,250	13.02		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		2,454.84000	2.45484	2,598,360	12.99		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,318.28000	3.31828	3,131,280	12.99		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		2,477.16000	2.47716	2,621,520	13.01		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,294.96000	3.29496	3,108,800	13.01		0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		7,034.16000	7.03416	6,776,730	12.99		0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		1,231.86000	1.23186	1,313,090	12.98		0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		6,995.34000	6.99534	6,738,500	12.98		0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		1,209.78000	1.20978	1,289,810	12.99		0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		7,073.12000	7.07312	6,815,080	12.99		0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		1,220.78000	1.22078	1,301,420	12.99		0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		2,050.38000	2.05038	2,170,800	12.06		0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		5,484.37000	5.48437	5,259,300	12.06		0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		2,067.16000	2.06716	2,188,260	12.07		0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		5,454.42000	5.45442	5,230,030	12.07		0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		2,033.68000	2.03368	2,153,410	12.06		0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		5,514.44000	5.51444	5,288,680	12.06		0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>19,30</b>	
<b>Total For R209</b>											<b>57,307,949.60</b>	<b>880</b>	<b>31,05</b>	
R210	On	03/08/2023	Bond Future			227.86411	227.86411	227.94017	227.94017			0.00	0	42
R210	On	02/11/2023	Bond Future			229.70498	229.70498	229.78298	229.78298			0.00	0	
R210	On	01/02/2024	Bond Future			234.90114	234.90114	234.98107	234.98107			0.00	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
R210	On	02/05/2024			236.97951	236.97951	237.06094	237.06094				0.00	0	
R210	On	01/08/2024			242.03554	242.03554	242.11765	242.11765				0.00	0	
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>42</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>42</b>
R213	On	03/08/2023			11.25708	81.75443	11.37304	81.25843		9.50		0.00	0	23,36
R213	On	02/11/2023			11.36779	79.98858	11.48922	79.48188		9.96		0.00	0	6,98
R213	On	01/02/2024			11.48082	81.77986	11.60825	81.26186		9.54		0.00	0	
R213	On	02/05/2024			11.58648	80.07316	11.72018	79.54340		9.23		0.00	0	
R213	On	01/08/2024			11.73114	81.76071	11.87181	81.21936		8.87		0.00	0	
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>30,36</b>
R213	On	03/08/2023	11.61	Call			2,035.80000	2.03580	2,328,300	9.65		0.00	0	
R213	On	03/08/2023	11.61	Put			1,034.53000	1.03453	831,030	9.65		0.00	0	
R213	On	03/08/2023	11.62	Call			2,062.99000	2.06299	2,357,590	9.66		0.00	0	
R213	On	03/08/2023	11.62	Put			1,019.82000	1.01982	818,420	9.66		0.00	0	
R213	On	03/08/2023	11.63	Call			2,090.18000	2.09018	2,386,870	9.67		0.00	0	
R213	On	03/08/2023	11.63	Put			1,005.15000	1.00515	805,840	9.67		0.00	0	
R213	On	02/11/2023	11.11	Put			3,024.81000	3.02481	2,709,720	9.65		0.00	0	
R213	On	02/11/2023	11.12	Call			1,445.92000	1.44592	1,639,080	9.65		0.00	0	
R213	On	02/11/2023	11.12	Put			2,999.51000	2.99951	2,685,970	9.65		0.00	0	
R213	On	02/11/2023	11.13	Call			1,463.14000	1.46314	1,657,870	9.66		0.00	0	
R213	On	02/11/2023	11.13	Put			2,974.14000	2.97414	2,662,170	9.66		0.00	0	
R213	On	02/11/2023	11.11	Call			1,428.60000	1.42860	1,620,210	9.65		0.00	0	
R213	On	01/02/2024	11.70	Call			2,806.27000	2.80627	3,078,560	9.50		0.00	0	
R213	On	01/02/2024	11.70	Put			2,435.97000	2.43597	2,190,260	9.50		0.00	0	
R213	On	01/02/2024	11.71	Call			2,828.89000	2.82889	3,102,430	9.51		0.00	0	
R213	On	01/02/2024	11.71	Put			2,418.36000	2.41836	2,173,900	9.51		0.00	0	
R213	On	01/02/2024	11.72	Call			2,851.86000	2.85186	3,126,650	9.52		0.00	0	
R213	On	01/02/2024	11.72	Put			2,401.13000	2.40113	2,157,920	9.52		0.00	0	
R213	On	02/05/2024	10.29	Put			6,705.24000	6.70524	6,286,040	8.68		0.00	0	
R213	On	02/05/2024	10.30	Call			805.90000	0.80590	917,350	8.68		0.00	0	
R213	On	02/05/2024	10.30	Put			6,670.04000	6.67004	6,251,730	8.68		0.00	0	
R213	On	02/05/2024	10.28	Call			790.17000	0.79017	899,860	8.69		0.00	0	
R213	On	02/05/2024	10.28	Put			6,740.75000	6.74075	6,320,680	8.69		0.00	0	
R213	On	02/05/2024	10.29	Call			797.89000	0.79789	908,450	8.68		0.00	0	
R213	On	01/08/2024	10.88	Call			1,480.80000	1.48080	1,651,970	8.30		0.00	0	
R213	On	01/08/2024	10.88	Put			5,399.57000	5.39957	5,029,390	8.30		0.00	0	
R213	On	01/08/2024	10.86	Call			1,458.42000	1.45842	1,627,610	8.31		0.00	0	
R213	On	01/08/2024	10.86	Put			5,458.70000	5.45870	5,086,540	8.31		0.00	0	
R213	On	01/08/2024	10.87	Call			1,469.74000	1.46974	1,639,920	8.31		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	01/08/2024	Bond Future	10.87	Put			5,429.25000	5.42925	5,058,080	8.31	0.00	0	
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>30,36</b>
R214	On	03/08/2023	Bond Future			12.33427	61.31230	12.38715	61.06421		14.77	0.00	0	18,93
R214	On	02/11/2023	Bond Future			12.44133	59.35273	12.49608	59.09931		15.40	0.00	0	
R214	On	01/02/2024	Bond Future			12.54958	60.68193	12.60634	60.42284		14.85	0.00	0	
R214	On	02/05/2024	Bond Future			12.65063	58.75128	12.70940	58.48634		14.98	0.00	0	
R214	On	01/08/2024	Bond Future			12.77596	59.98822	12.83698	59.71742		14.10	0.00	0	
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>18,93</b>
R214	On	03/08/2023	Bond Future	12.14	Call			1,133.49000	1.13349	1,206,540	14.11	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			2,307.51000	2.30751	2,132,470	14.11	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			1,153.64000	1.15364	1,227,730	14.13	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			2,279.43000	2.27943	2,105,430	14.13	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			1,173.98000	1.17398	1,249,130	14.15	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			2,251.61000	2.25161	2,078,670	14.15	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			649.23000	0.64923	689,230	14.03	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			5,755.85000	5.75585	5,542,430	14.03	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			658.92000	0.65892	699,450	14.03	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			5,712.95000	5.71295	5,500,060	14.03	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			639.66000	0.63966	679,130	14.03	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			5,798.93000	5.79893	5,584,980	14.03	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put			4,166.42000	4.16642	3,998,380	14.10	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call			2,001.66000	2.00166	2,093,340	14.11	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put			4,137.50000	4.13750	3,970,090	14.11	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call			2,021.02000	2.02102	2,113,330	14.12	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put			4,108.73000	4.10873	3,941,950	14.12	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call			1,982.40000	1.98240	2,073,450	14.10	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call			1,199.29000	1.19929	1,258,420	14.09	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put			7,269.35000	7.26935	7,063,540	14.09	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call			1,210.58000	1.21058	1,270,160	14.08	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put			7,228.20000	7.22820	7,022,840	14.08	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call			1,221.74000	1.22174	1,281,790	14.08	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put			7,186.98000	7.18698	6,982,090	14.08	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put			5,322.67000	5.32267	5,149,520	13.37	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call			2,262.31000	2.26231	2,358,870	13.36	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put			5,382.71000	5.38271	5,208,470	13.36	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call			2,280.35000	2.28035	2,377,460	13.37	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put			5,352.75000	5.35275	5,179,060	13.37	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call			2,298.21000	2.29821	2,395,860	13.37	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R214 Option</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>18,93</b>
<b>Total for Bond</b>										<b>563,677,720.57</b>	<b>15,410</b>	<b>1,397,06</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2029 On 31/03/2029 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2029 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2029</b>										<b>0.00</b>	<b>0</b>	
I2031 On 31/01/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2031 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2031</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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	

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

Contract Details	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 R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2053 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2053</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/08/2023	GOVI			857.53100	857.53100	853.31200	853.31200			0.00	0	8
GOVI	On	02/11/2023	GOVI			876.31300	876.31300	872.00800	872.00800			0.00	0	
GOVI	On	01/02/2024	GOVI			895.93400	895.93400	891.53300	891.53300			0.00	0	
GOVI	On	02/05/2024	GOVI			916.24400	916.24400	911.74300	911.74300			0.00	0	
GOVI	On	01/08/2024	GOVI			935.63500	935.63500	931.02700	931.02700			0.00	0	
<b>Total GOVI Future</b>												<b>0.00</b>	<b>0</b>	<b>8</b>
GOVI	On	03/08/2023	GOVI	837.21	Call			161,020.00000	16.10200	203,210,000		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			160,920.00000	16.09200	203,110,000		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			160,820.00000	16.08200	203,010,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			137,920.00000	13.79200	94,870,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			138,020.00000	13.80200	94,970,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			138,120.00000	13.81200	95,070,000		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			115,330.00000	11.53300	159,340,000		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			115,530.00000	11.55300	159,540,000		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			115,430.00000	11.54300	159,440,000		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			392,470.00000	39.24700	347,460,000		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			392,270.00000	39.22700	347,260,000		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			392,370.00000	39.23700	347,360,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put			123,430.00000	12.34300	77,350,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Put			123,530.00000	12.35300	77,450,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Put			123,630.00000	12.36300	77,550,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call			0.00000	0.00000	0,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>0.00</b>	<b>0</b>	<b>8</b>
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>8</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
AL37	On	03/08/2023	Index Future			873.51800	873.51800	868.88100	868.88100			0.00	0	
AL37	On	02/11/2023	Index Future			892.65000	892.65000	887.91700	887.91700			0.00	0	
AL37	On	01/02/2024	Index Future			912.63700	912.63700	907.79900	907.79900			0.00	0	
AL37	On	02/05/2024	Index Future			933.32500	933.32500	928.37700	928.37700			0.00	0	
AL37	On	01/08/2024	Index Future			953.07800	953.07800	948.01300	948.01300			0.00	0	
<b>Total AL37 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>												<b>0.00</b>	<b>0</b>	
AL7T	On	03/08/2023	Index Future			990.78700	990.78700	985.51800	985.51800			0.00	0	
AL7T	On	02/11/2023	Index Future			1,012.48800	1,012.48800	1,007.10900	1,007.10900			0.00	0	
AL7T	On	01/02/2024	Index Future			1,035.15700	1,035.15700	1,029.66000	1,029.66000			0.00	0	
AL7T	On	02/05/2024	Index Future			1,058.62300	1,058.62300	1,053.00100	1,053.00100			0.00	0	
AL7T	On	01/08/2024	Index Future			1,081.02800	1,081.02800	1,075.27300	1,075.27300			0.00	0	
<b>Total AL7T Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>												<b>0.00</b>	<b>0</b>	
ALBI	On	03/08/2023	Index Future			870.07000	870.07000	865.81600	865.81600			0.00	0	10
ALBI	On	02/11/2023	Index Future			889.12700	889.12700	884.78500	884.78500			0.00	0	
ALBI	On	01/02/2024	Index Future			909.03400	909.03400	904.59700	904.59700			0.00	0	
ALBI	On	02/05/2024	Index Future			929.64100	929.64100	925.10300	925.10300			0.00	0	
ALBI	On	01/08/2024	Index Future			949.31600	949.31600	944.66900	944.66900			0.00	0	
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
IGOV	On	03/08/2023	Index Future			326.73900	326.73900	325.34800	325.34800			0.00	0	65
IGOV	On	02/11/2023	Index Future			333.97400	333.97400	332.55400	332.55400			0.00	0	
IGOV	On	01/02/2024	Index Future			341.52800	341.52800	340.07700	340.07700			0.00	0	
IGOV	On	02/05/2024	Index Future			349.34500	349.34500	347.86000	347.86000			0.00	0	
IGOV	On	01/08/2024	Index Future			356.81200	356.81200	355.29100	355.29100			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	17/05/2023	Jibar Future			8.10000	91.90000	8.14000	91.86000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.52500	91.47500	8.61000	91.39000			0.00	0	
JIBAR f	On	19/07/2023	Jibar Future			8.56500	91.43500	8.62500	91.37500			0.00	0	
JIBAR f	On	16/08/2023	Jibar Future			8.81500	91.18500	8.88000	91.12000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.83000	91.17000	8.89000	91.11000			0.00	0	
JIBAR f	On	18/10/2023	Jibar Future			8.87500	91.12500	8.97500	91.02500			0.00	0	
JIBAR f	On	20/12/2023	Jibar Future			8.86500	91.13500	8.95500	91.04500			0.00	0	
JIBAR f	On	20/03/2024	Jibar Future			8.77500	91.22500	8.86500	91.13500			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			8.61500	91.38500	8.70000	91.30000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 18/09/2024 Jibar Future			8.51000	91.49000	8.63000	91.37000				0.00	0	
JIBAR F On 18/12/2024 Jibar Future			8.41000	91.59000	8.51500	91.48500				0.00	0	
JIBAR F On 19/03/2025 Jibar Future			8.39000	91.61000	8.51500	91.48500				0.00	0	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Derivatives :</b>										<b>563,677,720.57</b>	<b>15,410</b>	<b>1,398,65</b>
ABCPI3 On 07/12/2023 Spot Bond			4.00500	334.96664	4.00500	334.84977				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.56896				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.09917				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			10.63000	101.11798	10.63000	101.08921				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 30/06/2031 Spot Bond			12.59500	87.28496	12.59500	87.25568				0.00	0	
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF006 On 31/03/2026 Spot Bond					0.00000	101.27722				0.00	0	
<b>Total ABF006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF006</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	102.01789				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.54490				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.55084				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>	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.81401				0.00	0	2,500,000.00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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>
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.08467				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.63736				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.65694				0.00	0	2,905,500.00
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,905,500.00</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	<b>2,905,500.00</b>
ABFN2: On 29/08/2023 Spot Bond					0.00000	102.04637				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.65043				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.74159				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.33788				0.00	1,400,000,000	700,000.00
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000.00</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000.00</b>
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.49080				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.57870				0.00	5,400,000,000	5,400,000.00
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>5,400,000,000</b>	<b>5,400,000.00</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>5,400,000,000</b>	<b>5,400,000.00</b>
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.78491				0.00	0	1,000,000.00
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.14429				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.83517				0.00	10,220,000,000	5,110,000,000
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>10,220,000,000</b>	<b>5,110,000,000</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>10,220,000,000</b>	<b>5,110,000,000</b>
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.52327				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2029 Spot Bond					0.00000	101.76438				0.00	400,000,000	200,000,000
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For ABFN42</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.82413				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.83303				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.28058				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	99.83922				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2025 Spot Bond					0.00000	99.83485				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.29826				0.00	4,420,000,000	2,210,000,000
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>4,420,000,000</b>	<b>2,210,000,000</b>
<b>Total For ABFN49</b>										<b>0.00</b>	<b>4,420,000,000</b>	<b>2,210,000,000</b>
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.96168				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	101.83022				0.00	600,000,000	300,000,000
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For ABFN51</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.99412				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.28646				0.00	0	
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.14136				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.04913				0.00	0	
<b>Total ABFN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN55</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 08/11/2027 Spot Bond					0.00000	102.27753				0.00	0	
<b>Total ABFN56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN56</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/11/2025 Spot Bond					0.00000	100.04769				0.00	0	
<b>Total ABFN57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN57</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/11/2027 Spot Bond					0.00000	100.04891				0.00	0	
<b>Total ABFN58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN58</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 28/11/2025 Spot Bond					0.00000	101.83601				0.00	0	
<b>Total ABFN59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN59</b>										<b>0.00</b>	<b>0</b>	
ABFN6: On 05/04/2026 Spot Bond					0.00000	101.03460				0.00	0	
<b>Total ABFN60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN60</b>										<b>0.00</b>	<b>0</b>	
ABFN6: On 24/02/2028 Spot Bond					0.00000	100.24350				0.00	800,000,000	400,000,000
<b>Total ABFN61 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For ABFN61</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
ABFN6: On 24/02/2030 Spot Bond					0.00000	100.11744				0.00	0	500,000,000
<b>Total ABFN62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For ABFN62</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.36579				0.00	0	
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN01</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.64328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN02</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.26986				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	104.01977				0.00	400,000,000	200,000,000
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.54048				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	101.96006				0.00	0	
<b>Total ABJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.28545				0.00	0	
<b>Total ABJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ04</b>										<b>0.00</b>	<b>0</b>	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.33881				0.00	0	
<b>Total ABJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ05</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			8.16000	8.16000	8.16000	160.65872				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	78.50554	100.00000	78.31393				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			3.89000	3.89000	3.89000	167.69720				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			4.67000	4.67000	4.67000	216.00371				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			5.23000	5.23000	5.23000	239.53258				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			9.54500	9.54500	9.54500	107.07164				0.00	0	
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			10.14500	100.72954	10.14500	100.70246				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			9.95500	102.60853	9.95500	102.58144				0.00	0	
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			9.18000	101.57342	9.18000	101.54869				0.00	0	
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	
ABS19 On 24/02/2028 Spot Bond			10.54000	10.54000	10.54000	98.96062				0.00	0	
<b>Total ABS19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS19</b>										<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			10.36000	97.31539	10.36000	97.28868				0.00	0	
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	16.42316	100.00000	16.38701				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			3.65500	335.59033	3.65500	335.47639				0.00	0	650,000,00
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>650,000,00</b>
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	<b>650,000,00</b>
ABX01 On 10/07/2024 Spot Bond			12.42000	12.42000	12.42000	102.24864				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.57560				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.54415				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	101.49102				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.80267				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	99.97911				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.59363				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.85882				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.80648				0.00	0	50,000,00
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.28059				0.00	600,000,000	300,000,00
<b>Total AGLG01 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For AGLG01</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
AGRIA On 28/10/2025 Spot Bond					0.00000	106.39737				0.00	8,497,509,400	8,779,563,70
<b>Total AGRIA1 SPOT</b>										<b>0.00</b>	<b>8,497,509,400</b>	<b>8,779,563,70</b>
<b>Total For AGRIA1</b>										<b>0.00</b>	<b>8,497,509,400</b>	<b>8,779,563,70</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	102.41750				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.75618				0.00	0	
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	
AGT03 On 05/06/2025 Spot Bond					0.00000	105.31419				0.00	0	3,500,000,00
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000,00</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000,00</b>
AGT04 On 27/10/2025 Spot Bond					0.00000	104.93212				0.00	0	
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	
AGT05 On 16/11/2027 Spot Bond					0.00000	100.64802				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AGT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT05</b>										<b>0.00</b>	<b>0</b>	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.74005				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.75547				0.00	0	
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	
AH2A3 On 18/07/2026 Spot Bond			9.84500	96.90209	9.84500	96.87637				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.77886				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.85674				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.95389				0.00	0	
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</b>	
AHF2O On 18/04/2024 Spot Bond					0.00000	100.69899				0.00	0	
<b>Total AHF2O3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O3</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	99.87305				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			10.73500	102.07887	10.73500	102.04968				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	99.94192				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	99.86904				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5C On 21/08/2023 Spot Bond					0.00000	99.86371				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	99.92828				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.22544				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	99.87764				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	99.86892				0.00	240,000,000	120,000,000
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
AHF6C On 21/08/2024 Spot Bond					0.00000	99.86356				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	99.82616				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	99.97430				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.03438				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	99.86622				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	99.86823				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	99.86085				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.86340				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.15800				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	99.82211				0.00	0	
<b>Total AHF7D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>										<b>0.00</b>	<b>0</b>	
AIR04 On 29/05/2024 Spot Bond			11.45000	102.25393	11.45000	102.22248				0.00	0	
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			12.76500	92.10168	12.76500	92.07021				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.02708				0.00	0	
<b>Total AIRF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF02</b>										<b>0.00</b>	<b>0</b>	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.02776				0.00	0	
<b>Total AIRF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF03</b>										<b>0.00</b>	<b>0</b>	
AIRF04 On 05/12/2032 Spot Bond					0.00000	102.09938				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			6.80000	194.78249	6.80000	194.70014				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	101.30286				0.00	0	
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	100.61751				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	101.64447				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.25847				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	99.85525				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	102.10428				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	101.50305				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	101.26463				0.00	1,000,000,000	500,000,000
<b>Total ASC002 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For ASC002</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
ASC003 On 20/12/2027 Spot Bond					0.00000	101.46433				0.00	0	
<b>Total ASC003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC003</b>										<b>0.00</b>	<b>0</b>	
ASC004 On 29/04/2024 Spot Bond					0.00000	101.46454				0.00	0	
<b>Total ASC004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC004</b>										<b>0.00</b>	<b>0</b>	
ASC005 On 28/03/2024 Spot Bond					0.00000	101.12014				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>	
ASC013 On 06/04/2028 Spot Bond					0.00000	101.25233				0.00	0	
<b>Total ASC013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC013</b>										<b>0.00</b>	<b>0</b>	
ASC014 On 06/04/2028 Spot Bond					0.00000	101.25233				0.00	0	
<b>Total ASC014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC014</b>										<b>0.00</b>	<b>0</b>	
ASC015 On 06/04/2028 Spot Bond					0.00000	101.25233				0.00	0	
<b>Total ASC015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC015</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC01: On 17/10/2023 Spot Bond					0.00000	100.72209				0.00	0	
<b>Total ASC016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC016</b>										<b>0.00</b>	<b>0</b>	
ASC01: On 17/08/2023 Spot Bond					0.00000	100.68310				0.00	0	
<b>Total ASC017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC017</b>										<b>0.00</b>	<b>0</b>	
ASC01: On 18/08/2023 Spot Bond					0.00000	100.65200				0.00	0	
<b>Total ASC018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC018</b>										<b>0.00</b>	<b>0</b>	
ASC01: On 21/08/2023 Spot Bond					0.00000	100.89226				0.00	0	
<b>Total ASC019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC019</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 28/04/2028 Spot Bond					0.00000	100.50099				0.00	0	
<b>Total ASC020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC020</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 20/06/2028 Spot Bond					0.00000	100.43916				0.00	0	
<b>Total ASC021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC021</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 20/06/2030 Spot Bond			13.19000	13.19000	13.19000	101.83623				0.00	0	
<b>Total ASC022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC022</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 20/06/2027 Spot Bond					0.00000	100.20506				0.00	0	
<b>Total ASC023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC023</b>										<b>0.00</b>	<b>0</b>	
ASN02: On 07/12/2033 Spot Bond			5.58000	254.69462	5.58000	254.59497				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			6.19000	221.20185	6.19000	221.11172				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			5.54000	207.86754	5.54000	207.78661				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			5.73500	114.16464	5.73500	114.11941				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</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 ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 24/08/2025 Spot Bond					0.00000	102.33510				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.64695				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.41834				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	100.05173				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	99.86744				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28: On 21/08/2023 Spot Bond					0.00000	99.86931				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.69919				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.29170				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30: On 20/12/2023 Spot Bond					0.00000	101.48157				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	102.01925				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 31/03/2029 Spot Bond			5.15500	5.15500	5.15500	115.28640				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			5.80500	5.80500	5.80500	104.64414				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.52258				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.65907				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	100.20037				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	101.13233				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			5.94500	111.44192	5.94500	111.39715				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.49725				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.95056				0.00	0	31,300,00
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>31,300,00</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>31,300,00</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	101.57358				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.45789				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.45789				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	102.00493				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN36: On 20/06/2024 Spot Bond					0.00000	101.75072				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.55697				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.91033				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.79509				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.58989				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.58989				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.69594				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.52158				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	101.44209				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.59947				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 05/12/2023 Spot Bond					0.00000	101.79577				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>	

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 ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42 On 20/12/2024 Spot Bond					0.00000	103.89468				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44 On 22/06/2023 Spot Bond					0.00000	101.33314				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45 On 23/06/2025 Spot Bond					0.00000	101.35879				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45 On 21/12/2026 Spot Bond					0.00000	101.47289				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.76262				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.76666				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 31/01/2024 Spot Bond			11.19500	11.19500	11.19500	101.52786				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/08/2024 Spot Bond			11.88500	11.88500	11.88500	101.13363				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	100.36184				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.39718				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 17/08/2025 Spot Bond					0.00000	101.93866				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 20/06/2025 Spot Bond					0.00000	101.73855				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN480 On 25/08/2025 Spot Bond					0.00000	140.53815				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN485 On 28/02/2025 Spot Bond			11.67000	11.67000	11.67000	100.58050				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN486 On 01/09/2025 Spot Bond					0.00000	101.89822				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN489 On 15/09/2025 Spot Bond					0.00000	101.49070				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN497 On 15/09/2025 Spot Bond					0.00000	101.49070				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN500 On 28/09/2025 Spot Bond					0.00000	101.40985				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN507 On 21/12/2026 Spot Bond			11.24000	97.16483	11.24000	97.13564				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN508 On 21/12/2026 Spot Bond			10.42000	96.73610	10.42000	96.70911				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN509 On 21/12/2026 Spot Bond			10.97000	95.79930	10.97000	95.77119				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>	
ASN510 On 21/12/2026 Spot Bond			10.97000	95.79930	10.97000	95.77119				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>	
ASN511 On 31/07/2024 Spot Bond			9.54500	102.16887	9.54500	102.14256				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN52 On 31/07/2024 Spot Bond			11.49500	102.74122	11.49500	102.70949				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53 On 31/07/2024 Spot Bond			11.44500	102.72657	11.44500	102.69499				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53 On 31/01/2024 Spot Bond			10.94500	102.77572	10.94500	102.74547				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53 On 31/01/2024 Spot Bond			10.94500	102.77572	10.94500	102.74547				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 02/04/2026 Spot Bond					0.00000	101.26232				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.38872				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 31/07/2023 Spot Bond			11.58000	102.88456	11.58000	102.85267				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			11.67000	102.26919	11.67000	102.23715				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			11.53000	102.43723	11.53000	102.40552				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	101.13125				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.63093				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN56 On 04/09/2024 Spot Bond					0.00000	101.86052				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.37383				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			11.02000	101.50655	11.02000	101.47647				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>	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.61004				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	102.29141				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	99.51129				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	100.43885				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	101.52129				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	93.57779				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	101.45618				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	102.41960				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>	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.40604				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	102.36356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.21831				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.58382				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.68724				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	102.03136				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	100.38525				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.19933				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.95474				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	101.42686				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	99.94460				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond					0.00000	102.12809				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.27192				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>	

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	101.44103				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.68566				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	102.36925				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	92.90158				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.28203				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.48867				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.42436				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.48867				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	100.23775				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.52846				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.53632				0.00	0	
<b>Total ASN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.73440				0.00	440,000,000	220,000,000
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN703</b>										0.00	440,000,000	220,000,000
ASN70: On 09/11/2026 Spot Bond					0.00000	100.20351				0.00	0	
<b>Total ASN707 SPOT</b>										0.00	0	
<b>Total For ASN707</b>										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.31023				0.00	0	
<b>Total ASN713 SPOT</b>										0.00	0	
<b>Total For ASN713</b>										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	99.94169				0.00	0	
<b>Total ASN714 SPOT</b>										0.00	0	
<b>Total For ASN714</b>										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.43955				0.00	0	
<b>Total ASN715 SPOT</b>										0.00	0	
<b>Total For ASN715</b>										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.98273				0.00	0	
<b>Total ASN716 SPOT</b>										0.00	0	
<b>Total For ASN716</b>										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.11515				0.00	0	
<b>Total ASN718 SPOT</b>										0.00	0	
<b>Total For ASN718</b>										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.71215				0.00	0	
<b>Total ASN721 SPOT</b>										0.00	0	
<b>Total For ASN721</b>										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.93324				0.00	0	
<b>Total ASN733 SPOT</b>										0.00	0	
<b>Total For ASN733</b>										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.41511				0.00	0	
<b>Total ASN735 SPOT</b>										0.00	0	
<b>Total For ASN735</b>										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	102.21606				0.00	0	
<b>Total ASN736 SPOT</b>										0.00	0	
<b>Total For ASN736</b>										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.43600				0.00	0	
<b>Total ASN737 SPOT</b>										0.00	0	
<b>Total For ASN737</b>										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.48913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.50486				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN746 On 25/11/2024 Spot Bond					0.00000	93.58896				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.40073				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.41793				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.34954				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN770 On 21/12/2026 Spot Bond			10.67384	10.67384	10.67384	103.71095				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.98294				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>	
ASN791 On 31/01/2024 Spot Bond			11.07000	11.07000	11.07000	102.37678				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>	
ASN796 On 31/07/2027 Spot Bond					0.00000	100.43489				0.00	0	
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	
ASN803 On 31/01/2027 Spot Bond					0.00000	100.39875				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>	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.39916				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN80: On 21/12/2026 Spot Bond					0.00000	101.33459				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN808</b>										<b>0.00</b>	<b>0</b>	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.21972				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.20165				0.00	0	
<b>Total ASN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN820</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.91578				0.00	0	
<b>Total ASN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN821</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.31357				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	86.04034				0.00	0	
<b>Total ASN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN823</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.95083				0.00	0	
<b>Total ASN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN824</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.71964				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	100.70313				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	100.99038				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	100.89711				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	100.89711				0.00	0	
<b>Total ASN833 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN833</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.43503				0.00	0	
<b>Total ASN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN834</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.53665				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	100.68596				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	100.68246				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	100.68246				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	100.62502				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	94.28683				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 29/04/2025 Spot Bond					0.00000	100.42957				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	100.42755				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	101.48923				0.00	0	
<b>Total ASN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN851</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.52086				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	102.21613				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN856</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.80156				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	100.39722				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	96.08491				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	99.84444				0.00	0	
<b>Total ASN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN863</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.76402				0.00	0	
<b>Total ASN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN864</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.76402				0.00	0	
<b>Total ASN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN865</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2023 Spot Bond					0.00000	101.56679				0.00	0	
<b>Total ASN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN866</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.62481				0.00	0	
<b>Total ASN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN867</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.62481				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	101.40418				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN87: On 21/06/2027 Spot Bond					0.00000	101.38784				0.00	0	
<b>Total ASN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN872</b>										<b>0.00</b>	<b>0</b>	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.69368				0.00	0	
<b>Total ASN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN878</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.67796				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 09/03/2028 Spot Bond					0.00000	101.83443				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	100.80038				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	101.32816				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	101.70339				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			12.12000	103.05562	12.12000	103.02212				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	90.55796				0.00	0	
<b>Total ASN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN902</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.47979				0.00	0	
<b>Total ASN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN903</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.47340				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	102.25868				0.00	0	
<b>Total ASN913 SPOT</b>										<b>0.00</b>	<b>0</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 ASN913</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.30121				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	102.25868				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	102.21614				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	102.23741				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	102.26931				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	102.23741				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	102.26931				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	92.55408				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	89.20398				0.00	0	
<b>Total ASN932 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN932</b>										<b>0.00</b>	<b>0</b>	
ASN93: On 20/12/2025 Spot Bond					0.00000	101.61490				0.00	0	
<b>Total ASN934 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN934</b>										<b>0.00</b>	<b>0</b>	
ASN93: On 20/12/2027 Spot Bond					0.00000	103.03862				0.00	0	
<b>Total ASN936 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN936</b>										<b>0.00</b>	<b>0</b>	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.73305				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN937 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN937</b>										<b>0.00</b>	<b>0</b>	
ASN937 On 31/01/2030 Spot Bond					0.00000	100.41360				0.00	0	
<b>Total ASN938 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN938</b>										<b>0.00</b>	<b>0</b>	
ASN940 On 20/12/2027 Spot Bond					0.00000	101.63086				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>	
ASN941 On 20/12/2027 Spot Bond					0.00000	101.57267				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>	
ASN942 On 20/12/2025 Spot Bond					0.00000	101.52056				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>	
ASN944 On 20/12/2027 Spot Bond					0.00000	101.81160				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>	
ASN945 On 20/06/2027 Spot Bond					0.00000	101.47742				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>	
ASN950 On 20/06/2027 Spot Bond					0.00000	101.48923				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>	
ASN951 On 31/08/2027 Spot Bond					0.00000	102.21614				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>	
ASN952 On 31/07/2027 Spot Bond					0.00000	100.43689				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>	
ASN953 On 20/12/2027 Spot Bond					0.00000	101.70947				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>	
ASN954 On 20/12/2025 Spot Bond					0.00000	101.53314				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>	

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 20/12/2024 Spot Bond					0.00000	101.44209				0.00	0	
<b>Total ASN955 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN955</b>										<b>0.00</b>	<b>0</b>	
ASN96: On 30/09/2027 Spot Bond					0.00000	101.34068				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	116.72526				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	101.78804				0.00	0	
<b>Total ASN973 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN973</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.47354				0.00	0	
<b>Total ASN974 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN974</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 24/01/2025 Spot Bond					0.00000	86.46275				0.00	0	
<b>Total ASN975 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN975</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 31/01/2028 Spot Bond					0.00000	100.45099				0.00	0	
<b>Total ASN977 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN977</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.56795				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	101.07486				0.00	0	
<b>Total ASN980 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN980</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 14/02/2026 Spot Bond					0.00000	79.09910				0.00	0	
<b>Total ASN981 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN981</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 15/02/2028 Spot Bond					0.00000	100.05369				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	99.84283				0.00	0	
<b>Total ASN983 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN983</b>										<b>0.00</b>	<b>0</b>	
ASN98 On 17/02/2028 Spot Bond					0.00000	99.99962				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	99.88507				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	99.88507				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	101.63695				0.00	0	
<b>Total ASN991 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN991</b>										<b>0.00</b>	<b>0</b>	
ASN99 On 20/12/2025 Spot Bond					0.00000	101.46393				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	101.94984				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	100.85338				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	100.81763				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	101.66236				0.00	0	
<b>Total ASN997 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN997</b>										<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			8.13000	99.78553	8.13000	99.76401				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.39931				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	100.57062				0.00	0	7,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000.00</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000.00</b>
BAW37 On 12/07/2025 Spot Bond					0.00000	100.89337				0.00	0	500,000.00
<b>Total BAW37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000.00</b>
<b>Total For BAW37</b>										<b>0.00</b>	<b>0</b>	<b>500,000.00</b>
BAW38 On 12/07/2027 Spot Bond					0.00000	101.51704				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	100.05731				0.00	0	
<b>Total BAWGL1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL1</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.21709				0.00	0	19,500,000.00
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,500,000.00</b>
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>0</b>	<b>19,500,000.00</b>
BAYA72 On 31/03/2026 Spot Bond			12.87000	12.87000	12.87000	99.91404				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	101.00307				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>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.39367				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.70239				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.65721				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.73918				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.19244				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA8 On 30/06/2024 Spot Bond					0.00000	100.28318				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	101.71889				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	101.56333				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	101.59446				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	101.56277				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	102.25785				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	101.55025				0.00	0	
<b>Total BAYA95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/09/2025 Spot Bond					0.00000	100.84535				0.00	0	
<b>Total BAYA96 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA96</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/06/2023 Spot Bond					0.00000	101.65847				0.00	0	
<b>Total BAYA97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA97</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/09/2023 Spot Bond					0.00000	101.65748				0.00	0	
<b>Total BAYA98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA98</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/09/2027 Spot Bond					0.00000	101.61345				0.00	0	
<b>Total BAYA99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA99</b>										<b>0.00</b>	<b>0</b>	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.81556				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.90270				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB1: On 30/09/2024 Spot Bond					0.00000	101.84758				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB2: On 30/09/2024 Spot Bond					0.00000	101.81598				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BAYB2: On 30/06/2025 Spot Bond					0.00000	101.80358				0.00	0	
<b>Total BAYB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB22</b>										<b>0.00</b>	<b>0</b>	
BAYB2: On 30/09/2023 Spot Bond					0.00000	101.81556				0.00	0	
<b>Total BAYB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB23</b>										<b>0.00</b>	<b>0</b>	
BAYB2: On 30/09/2024 Spot Bond					0.00000	101.81598				0.00	0	
<b>Total BAYB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB24</b>										<b>0.00</b>	<b>0</b>	
BAYB2: On 30/09/2025 Spot Bond					0.00000	101.87917				0.00	0	
<b>Total BAYB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB25</b>										<b>0.00</b>	<b>0</b>	
BD030: On 18/04/2028 Spot Bond			9.97500	9.97500	9.97500	93.55253				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX21: On 05/08/2033 Spot Bond					0.00000	100.33227				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	101.82212				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	96.32120				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.40200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.27032				0.00	0	
<b>Total BDX39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX39</b>										<b>0.00</b>	<b>0</b>	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.39785				0.00	0	
<b>Total BDX40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX40</b>										<b>0.00</b>	<b>0</b>	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.43589				0.00	0	
<b>Total BDX44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX44</b>										<b>0.00</b>	<b>0</b>	
BDX45 On 03/01/2024 Spot Bond					0.00000	101.13369				0.00	0	
<b>Total BDX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX45</b>										<b>0.00</b>	<b>0</b>	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.74091				0.00	0	
<b>Total BDX46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX46</b>										<b>0.00</b>	<b>0</b>	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.14559				0.00	0	
<b>Total BDX47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX47</b>										<b>0.00</b>	<b>0</b>	
BDX48 On 31/07/2023 Spot Bond					0.00000	101.13836				0.00	0	
<b>Total BDX48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX48</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.64119				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.70723				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.42031				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			9.64000	100.01872	9.64000	99.99351				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID13 On 14/06/2024 Spot Bond					0.00000	101.87209				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	100.73422				0.00	10,000,000,000	10,000,000,000
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
BID16 On 24/06/2025 Spot Bond					0.00000	101.24760				0.00	0	
<b>Total BID16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID16</b>										<b>0.00</b>	<b>0</b>	
BID17 On 24/06/2027 Spot Bond					0.00000	101.27543				0.00	0	
<b>Total BID17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID17</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.53577				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.01124				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.46200				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	75.24200				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.29300				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	51.28900				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	101.89207				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	101.91308				0.00	0	
<b>Total BNPS02 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BNPS02</b>										<b>0.00</b>	<b>0</b>	
BNPS0: On 15/02/2030 Spot Bond					0.00000	101.57229				0.00	0	
<b>Total BNPS03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS03</b>										<b>0.00</b>	<b>0</b>	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.01714				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	100.27040				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	100.88371				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.96207				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.34790				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	99.94897				0.00	0	
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 03/07/2023 Spot Bond					0.00000	101.06591				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	100.87790				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	101.73255				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>	
BPPF3: On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BPPF38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF38</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.23225				0.00	28,034,718,400	7,008,679,60
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>28,034,718,400</b>	<b>7,008,679,60</b>
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>28,034,718,400</b>	<b>7,008,679,60</b>
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.46646				0.00	70,086,797,200	17,521,699,30
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>70,086,797,200</b>	<b>17,521,699,30</b>
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>70,086,797,200</b>	<b>17,521,699,30</b>
BYA100 On 30/09/2026 Spot Bond					0.00000	101.58177				0.00	0	
<b>Total BYA100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA100</b>										<b>0.00</b>	<b>0</b>	
BYA101 On 30/09/2025 Spot Bond					0.00000	101.55009				0.00	0	
<b>Total BYA101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA101</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.73430				0.00	400,000,000	200,000,00
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
CBL30 On 02/11/2024 Spot Bond					0.00000	100.35842				0.00	0	500,000,00
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
CBL31 On 21/11/2025 Spot Bond					0.00000	99.98851				0.00	0	
<b>Total CBL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL31</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			9.47000	105.30146	9.47000	105.27439				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			9.67000	106.92426	9.67000	106.89652				0.00	0	4,000,00
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,00</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>4,000,00</b>
CCT03 On 15/03/2025 Spot Bond			10.32000	103.27539	10.32000	103.24716				0.00	0	
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			11.36000	11.36000	11.36000	101.15288				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR42 On 03/08/2023 Spot Bond					0.00000	100.45661				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	102.53838				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.75162				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	100.78213				0.00	0	
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.50077				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	102.42096				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	102.53829				0.00	0	
<b>Total CGR54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR54</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.56303				0.00	0	410,170,00
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>410,170,00</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>410,170,00</b>
CLN362 On 20/03/2024 Spot Bond			10.65500	101.57945	10.65500	101.55080				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			8.70700	105.44029	8.70700	104.07400				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.27675				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.42134				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond			11.96000	100.56259	11.96000	100.53086				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	108.90183	6.50000	103.67100				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	104.22300				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			6.59000	160.52768	6.59000	160.46042				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			8.72000	155.11163	8.72000	155.03785				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN49 On 04/09/2024 Spot Bond			10.30000	101.74926	10.30000	101.72149				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.92036				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.04101				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2024 Spot Bond					0.00000	102.16900				0.00	0	758,697,50
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>758,697,50</b>
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	<b>758,697,50</b>
CLN51 On 15/03/2025 Spot Bond				100.00000	0.00000	101.64953				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN51 On 25/11/2024 Spot Bond					0.00000	99.02654				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.26335				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 25/11/2024 Spot Bond					0.00000	99.30319				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	101.56037				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>	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.80248				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2025 Spot Bond			11.20000	101.80204	11.20000	101.77139				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.68600				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 25/10/2023 Spot Bond					0.00000	100.25627				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	100.90375				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	158.24500				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	101.53274				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			10.67000	100.59590	10.67000	100.56701				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN547 On 29/03/2025 Spot Bond			10.72000	100.26975	10.72000	100.24130				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			10.81000	98.77794	10.81000	98.74969				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond			10.86000	10.86000	10.86000	318.16434				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>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.05379				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>	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.02636				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>	
CLN558 On 24/11/2024 Spot Bond					0.00000	99.81302				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>	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.96417				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>	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	142.70200				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>	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.15469				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>	
CLN562 On 12/11/2025 Spot Bond			11.17000	97.93670	11.17000	97.99313				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>	
CLN563 On 12/11/2025 Spot Bond			10.67000	99.07390	10.67000	99.04593				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.36878				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	99.94059				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.71835				0.00	300,000,000	150,000,000
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For CLN566</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
CLN566 On 04/06/2023 Spot Bond					0.00000	101.87239				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.14913				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 12/11/2025 Spot Bond			10.90000	98.20275	10.90000	98.17444				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.03040				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.14960				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.61559				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.65462				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	100.78273				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.23617				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.17136				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>	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.76515				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>	
CLN58 On 18/04/2024 Spot Bond					0.00000	100.78884				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>	
CLN58 On 31/05/2024 Spot Bond					0.00000	102.16889				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>	
CLN58 On 16/09/2025 Spot Bond					0.00000	103.60446				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>	
CLN58 On 10/06/2026 Spot Bond					0.00000	104.75656				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>	
CLN58 On 18/06/2024 Spot Bond					0.00000	101.47535				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>	
CLN59 On 16/09/2025 Spot Bond					0.00000	103.27322				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>	
CLN59 On 05/12/2026 Spot Bond					0.00000	103.30699				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>	
CLN59 On 05/12/2026 Spot Bond			5.01000	157.90976	5.01000	126.30387				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>	
CLN59 On 24/11/2024 Spot Bond					0.00000	102.36994				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 27/06/2024 Spot Bond					0.00000	101.34393				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>	
CLN59 On 24/11/2024 Spot Bond					0.00000	102.12707				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>	
CLN59 On 24/11/2024 Spot Bond			10.14000	10.14000	10.14000	103.05006				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>	
CLN59 On 02/04/2026 Spot Bond					0.00000	101.19451				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 10/12/2024 Spot Bond					0.00000	101.66074				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>	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.47535				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>	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.47535				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>	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.44000				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>	
CLN60 On 05/08/2024 Spot Bond			9.72500	9.72500	9.72500	101.31108				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>	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.29081				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>	
CLN60 On 12/08/2024 Spot Bond					0.00000	99.53889				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>	
CLN60 On 14/04/2026 Spot Bond					0.00000	103.22802				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</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 CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN60: On 17/01/2024 Spot Bond					0.00000	100.83116				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>	
CLN60: On 22/08/2024 Spot Bond					0.00000	99.86947				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>	
CLN61: On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61: On 23/10/2024 Spot Bond					0.00000	100.59948				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	102.48031				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	101.81544				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	102.09680				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN616: On 20/12/2029 Spot Bond					0.00000	95.94100				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	102.71698				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN619: On 31/05/2024 Spot Bond					0.00000	101.97658				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	100.48166				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.81727				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 19/08/2025 Spot Bond					0.00000	99.94279				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.95320				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			13.63500	59.28939	13.63500	77.84513				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2024 Spot Bond					0.00000	100.08844				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 19/08/2025 Spot Bond			11.37000	98.64394	11.37000	98.61381				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond					0.00000	99.94295				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 21/11/2024 Spot Bond					0.00000	100.05308				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.13345				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.19781				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63 On 19/08/2025 Spot Bond					0.00000	101.87636				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 21/11/2024 Spot Bond					0.00000	99.87287				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond					0.00000	99.94312				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.10726				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	99.93983				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.77307				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	99.87247				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.45796				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 29/01/2024 Spot Bond					0.00000	100.49634				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.45953				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	100.04154				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	101.98209				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</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 CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/08/2025 Spot Bond					0.00000	99.94312				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	99.94312				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	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 22/03/2030 Spot Bond					0.00000	97.41400				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.67820				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.41952				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.87660				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/06/2023 Spot Bond					0.00000	101.46500				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.34600				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>	
CLN66 On 20/12/2024 Spot Bond					0.00000	126.64300				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2023 Spot Bond					0.00000	151.95800				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 02/04/2026 Spot Bond					0.00000	104.40297				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.93588				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 18/09/2024 Spot Bond					0.00000	102.50308				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 19/08/2025 Spot Bond					0.00000	99.93928				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN671 On 31/01/2025 Spot Bond			5.71547	162.82321	5.71547	132.26974				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN673 On 31/01/2025 Spot Bond			5.71547	162.82321	5.71547	132.27059				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 19/08/2025 Spot Bond					0.00000	99.93846				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	99.93627				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.42579				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 19/08/2025 Spot Bond					0.00000	101.46860				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>	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.72841				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.38648				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN684 On 21/06/2023 Spot Bond					0.00000	101.41081				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.16981				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.57767				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.57745				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.53875				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 26/09/2023 Spot Bond					0.00000	101.24667				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.44883				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 17/05/2025 Spot Bond					0.00000	99.99911				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.86668				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.38660				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>	
CLN699 On 21/12/2026 Spot Bond					0.00000	105.66950				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.41042				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</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 CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.26504				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	87.41673				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 19/08/2025 Spot Bond					0.00000	99.93517				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	102.18139				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	101.42716				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	83.79618				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	84.03521				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	101.49649				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	100.01626				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	101.43324				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	101.43324				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.43324				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.85022				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.52644				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	81.86269				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	82.18023				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	101.81435				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	82.87954				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	101.35880				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	101.35880				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	101.37400				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	101.37400				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.37400				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN729 On 21/06/2025 Spot Bond					0.00000	101.37400				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.33770				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.35790				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.98509				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 21/12/2027 Spot Bond					0.00000	101.44855				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.54414				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	96.17542				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.63012				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>	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.91562				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>	
CLN739 On 20/06/2026 Spot Bond					0.00000	116.94500				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>	
CLN740 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	94.95656				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 19/08/2025 Spot Bond					0.00000	99.94366				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</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 CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.47633				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.50587				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	98.92700				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.65733				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	102.28480				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	101.44877				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	100.43084				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	99.24047				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	101.75409				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	101.14098				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	100.09105				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.15052				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/01/2030 Spot Bond					0.00000	98.79175				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN755 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.96407				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.91640				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.49302				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.12246				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.63060				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	94.67811				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.15052				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN767 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.48770				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 23/09/2026 Spot Bond					0.00000	100.65160				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/07/2024 Spot Bond					0.00000	100.90733				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	83.65928				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	88.70992				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 28/08/2028 Spot Bond					0.00000	103.45847				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.44163				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 15/09/2028 Spot Bond			5.73000	5.73000	5.73000	106.63458				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/05/2026 Spot Bond					0.00000	102.10974				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/08/2026 Spot Bond					0.00000	102.40753				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</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 CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.39273				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.39474				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 19/08/2025 Spot Bond					0.00000	102.52506				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.40477				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.40918				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.40418				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.40418				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 31/01/2027 Spot Bond					0.00000	112.40623				0.00	0	
<b>Total CLN788 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	112.23890				0.00	0	
<b>Total CLN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.43302				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN790 On 31/01/2025 Spot Bond					0.00000	99.92200				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.43302				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.20302				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.43302				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.40426				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.43302				0.00	0	
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.43318				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.43471				0.00	0	
<b>Total CLN799 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN799</b>										<b>0.00</b>	<b>0</b>	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.43471				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN800 On 28/02/2026 Spot Bond					0.00000	102.22669				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN801 On 31/01/2025 Spot Bond					0.00000	88.06699				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN802 On 31/01/2025 Spot Bond					0.00000	101.36305				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.39594				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN806 On 31/01/2027 Spot Bond					0.00000	100.43684				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 28/02/2027 Spot Bond					0.00000	102.23748				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.40878				0.00	0	
<b>Total CLN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN808</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			9.97500	93.57742	9.97500	93.55253				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN810 On 26/08/2025 Spot Bond					0.00000	101.37248				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.49640				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.43302				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.43325				0.00	0	
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.43684				0.00	0	
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.39273				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.43302				0.00	0	
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.43325				0.00	0	
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</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 CLN820</b>										<b>0.00</b>	<b>0</b>	
CLN82 On 31/05/2025 Spot Bond					0.00000	101.40426				0.00	0	
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	
CLN82 On 28/02/2025 Spot Bond					0.00000	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>	
CLN82 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>	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.43325				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>	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.43325				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>	
CLN82 On 31/07/2027 Spot Bond					0.00000	100.43288				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>	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.43325				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>	
CLN82 On 31/08/2024 Spot Bond					0.00000	89.03751				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>	
CLN82 On 31/01/2025 Spot Bond					0.00000	100.43302				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>	
CLN83 On 31/07/2026 Spot Bond					0.00000	99.64722				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>	
CLN83 On 31/05/2025 Spot Bond					0.00000	101.84795				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>	
CLN83 On 31/07/2027 Spot Bond					0.00000	100.43288				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN832</b>										<b>0.00</b>	<b>0</b>	
CLN832 On 31/01/2030 Spot Bond			10.06500	10.06500	10.06500	98.43559				0.00	0	
<b>Total CLN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN833</b>										<b>0.00</b>	<b>0</b>	
CLN833 On 31/08/2025 Spot Bond					0.00000	102.21598				0.00	0	
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	
CLN834 On 31/08/2026 Spot Bond					0.00000	102.21613				0.00	0	
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN835</b>										<b>0.00</b>	<b>0</b>	
CLN835 On 31/08/2027 Spot Bond					0.00000	102.21614				0.00	0	
<b>Total CLN836 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN836</b>										<b>0.00</b>	<b>0</b>	
CLN836 On 31/08/2029 Spot Bond					0.00000	102.21602				0.00	0	
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN837</b>										<b>0.00</b>	<b>0</b>	
CLN837 On 31/03/2027 Spot Bond					0.00000	101.40425				0.00	0	
<b>Total CLN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN838</b>										<b>0.00</b>	<b>0</b>	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.47821				0.00	0	
<b>Total CLN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN839</b>										<b>0.00</b>	<b>0</b>	
CLN839 On 20/07/2026 Spot Bond					0.00000	98.26200				0.00	0	
<b>Total CLN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN841</b>										<b>0.00</b>	<b>0</b>	
CLN841 On 20/07/2026 Spot Bond					0.00000	97.70800				0.00	0	
<b>Total CLN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN842</b>										<b>0.00</b>	<b>0</b>	
CLN842 On 20/07/2026 Spot Bond					0.00000	99.07000				0.00	0	
<b>Total CLN843 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN843</b>										<b>0.00</b>	<b>0</b>	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.78627				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN847 On 31/03/2025 Spot Bond					0.00000	101.40426				0.00	0	
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	
CLN848 On 31/03/2027 Spot Bond					0.00000	101.40425				0.00	0	
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	
CLN849 On 31/03/2029 Spot Bond					0.00000	101.40386				0.00	0	
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	
CLN850 On 31/07/2025 Spot Bond					0.00000	100.45937				0.00	0	
<b>Total CLN850 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN850</b>										<b>0.00</b>	<b>0</b>	
CLN851 On 27/09/2028 Spot Bond					0.00000	101.59738				0.00	0	
<b>Total CLN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN851</b>										<b>0.00</b>	<b>0</b>	
CLN852 On 20/07/2027 Spot Bond					0.00000	101.48923				0.00	0	
<b>Total CLN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN852</b>										<b>0.00</b>	<b>0</b>	
CLN853 On 20/06/2027 Spot Bond					0.00000	101.55531				0.00	0	
<b>Total CLN853 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN853</b>										<b>0.00</b>	<b>0</b>	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.65438				0.00	0	
<b>Total CLN854 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN854</b>										<b>0.00</b>	<b>0</b>	
CLN855 On 20/07/2027 Spot Bond					0.00000	101.68582				0.00	0	
<b>Total CLN855 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN855</b>										<b>0.00</b>	<b>0</b>	
CLN856 On 23/09/2026 Spot Bond					0.00000	101.56964				0.00	0	
<b>Total CLN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN856</b>										<b>0.00</b>	<b>0</b>	
CLN857 On 06/08/2023 Spot Bond					0.00000	100.41546				0.00	0	
<b>Total CLN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN857</b>										<b>0.00</b>	<b>0</b>	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	84.91063				0.00	0	
<b>Total CLN858 SPOT</b>										<b>0.00</b>	<b>0</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 CLN858</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 31/07/2025 Spot Bond					0.00000	100.43325				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>	
CLN86 On 20/06/2027 Spot Bond					0.00000	101.56789				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>	
CLN86 On 20/06/2027 Spot Bond					0.00000	101.47349				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>	
CLN86 On 09/03/2028 Spot Bond					0.00000	101.76963				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>	
CLN86 On 31/07/2025 Spot Bond					0.00000	112.09000				0.00	0	
<b>Total CLN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN864</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	99.31200				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>	
CLN86 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.72100				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>	
CLN86 On 31/01/2025 Spot Bond					0.00000	100.47510				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>	
CLN86 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	88.13113				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>	
CLN86 On 15/07/2029 Spot Bond					0.00000	100.38486				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>	
CLN87 On 31/07/2027 Spot Bond					0.00000	100.38875				0.00	0	
<b>Total CLN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN870</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 31/07/2027 Spot Bond					0.00000	100.38674				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN871 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN871</b>										<b>0.00</b>	<b>0</b>	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	84.47016				0.00	0	
<b>Total CLN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN872</b>										<b>0.00</b>	<b>0</b>	
CLN872 On 31/08/2025 Spot Bond					0.00000	102.21598				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>	
CLN873 On 20/06/2027 Spot Bond					0.00000	101.51283				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>	
CLN874 On 29/10/2025 Spot Bond					0.00000	100.52806				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>	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.52806				0.00	0	
<b>Total CLN876 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN876</b>										<b>0.00</b>	<b>0</b>	
CLN876 On 31/01/2030 Spot Bond					0.00000	100.38390				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>	
CLN878 On 02/04/2026 Spot Bond					0.00000	101.19451				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>	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.18856				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>	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	85.83008				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>	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.38269				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>	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.60702				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.40993				0.00	0	
<b>Total CLN884 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN884</b>										<b>0.00</b>	<b>0</b>	
CLN885 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.40993				0.00	0	
<b>Total CLN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN885</b>										<b>0.00</b>	<b>0</b>	
CLN886 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	83.23257				0.00	0	
<b>Total CLN886 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN886</b>										<b>0.00</b>	<b>0</b>	
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	83.38033				0.00	0	
<b>Total CLN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN887</b>										<b>0.00</b>	<b>0</b>	
CLN888 On 15/09/2027 Spot Bond			5.85000	5.85000	5.85000	125.39202				0.00	0	
<b>Total CLN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN888</b>										<b>0.00</b>	<b>0</b>	
CLN889 On 20/12/2027 Spot Bond					0.00000	103.94395				0.00	0	
<b>Total CLN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN889</b>										<b>0.00</b>	<b>0</b>	
CLN890 On 20/12/2027 Spot Bond					0.00000	101.64659				0.00	0	
<b>Total CLN890 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN890</b>										<b>0.00</b>	<b>0</b>	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN891 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN891</b>										<b>0.00</b>	<b>0</b>	
CLN892 On 20/12/2027 Spot Bond					0.00000	101.56481				0.00	0	
<b>Total CLN892 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN892</b>										<b>0.00</b>	<b>0</b>	
CLN893 On 31/07/2025 Spot Bond					0.00000	100.43325				0.00	0	
<b>Total CLN893 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN893</b>										<b>0.00</b>	<b>0</b>	
CLN894 On 20/12/2025 Spot Bond					0.00000	101.52370				0.00	0	
<b>Total CLN894 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN894</b>										<b>0.00</b>	<b>0</b>	
CLN895 On 31/08/2025 Spot Bond					0.00000	102.21598				0.00	0	
<b>Total CLN895 SPOT</b>										<b>0.00</b>	<b>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 CLN895</b>										<b>0.00</b>	<b>0</b>	
CLN895 On 30/09/2027 Spot Bond					0.00000	101.40418				0.00	0	
<b>Total CLN896 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN896</b>										<b>0.00</b>	<b>0</b>	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.14094				0.00	0	
<b>Total CLN897 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN897</b>										<b>0.00</b>	<b>0</b>	
CLN897 On 31/08/2025 Spot Bond					0.00000	104.48000				0.00	0	
<b>Total CLN898 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN898</b>										<b>0.00</b>	<b>0</b>	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.88451				0.00	0	
<b>Total CLN899 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN899</b>										<b>0.00</b>	<b>0</b>	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.39545				0.00	0	
<b>Total CLN900 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN900</b>										<b>0.00</b>	<b>0</b>	
CLN900 On 20/12/2027 Spot Bond			12.08000	12.08000	12.08000	104.96163				0.00	0	
<b>Total CLN901 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN901</b>										<b>0.00</b>	<b>0</b>	
CLN901 On 20/12/2027 Spot Bond					0.00000	102.11900				0.00	0	
<b>Total CLN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN902</b>										<b>0.00</b>	<b>0</b>	
CLN902 On 20/12/2027 Spot Bond			11.75500	11.75500	11.75500	99.80769				0.00	0	
<b>Total CLN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN903</b>										<b>0.00</b>	<b>0</b>	
CLN903 On 15/09/2029 Spot Bond					0.00000	101.84591				0.00	0	
<b>Total CLN904 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN904</b>										<b>0.00</b>	<b>0</b>	
CLN904 On 20/12/2029 Spot Bond					0.00000	101.74862				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>	
CLN905 On 20/12/2027 Spot Bond					0.00000	101.63558				0.00	0	
<b>Total CLN906 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN906</b>										<b>0.00</b>	<b>0</b>	
CLN906 On 20/12/2027 Spot Bond					0.00000	102.05175				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN907 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN907</b>										<b>0.00</b>	<b>0</b>	
CLN907 On 20/12/2027 Spot Bond					0.00000	101.48400				0.00	0	
<b>Total CLN908 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN908</b>										<b>0.00</b>	<b>0</b>	
CLN908 On 20/12/2027 Spot Bond					0.00000	105.20600				0.00	0	
<b>Total CLN909 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN909</b>										<b>0.00</b>	<b>0</b>	
CLN909 On 20/06/2024 Spot Bond					0.00000	101.64675				0.00	0	
<b>Total CLN910 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN910</b>										<b>0.00</b>	<b>0</b>	
CLN910 On 06/08/2023 Spot Bond					0.00000	100.34273				0.00	0	
<b>Total CLN911 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN911</b>										<b>0.00</b>	<b>0</b>	
CLN911 On 31/01/2026 Spot Bond					0.00000	100.43271				0.00	0	
<b>Total CLN912 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN912</b>										<b>0.00</b>	<b>0</b>	
CLN912 On 20/12/2027 Spot Bond					0.00000	101.63087				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	99.07400				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	101.90553				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	100.85200				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	102.05893				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	101.48298				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN91( On 28/07/2027 Spot Bond					0.00000	102.02055				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>	
CLN92( On 29/02/2028 Spot Bond					0.00000	102.02055				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>	
CLN92( On 28/02/2026 Spot Bond					0.00000	101.82751				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>	
CLN92( On 28/02/2026 Spot Bond					0.00000	101.82751				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>	
CLN92( On 20/06/2030 Spot Bond					0.00000	101.93787				0.00	0	
<b>Total CLN923 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN923</b>										<b>0.00</b>	<b>0</b>	
CLN92( On 20/06/2028 Spot Bond					0.00000	101.82061				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>	
CLN92( On 20/06/2028 Spot Bond					0.00000	101.74083				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>	
CLN92( On 20/06/2028 Spot Bond					0.00000	101.75654				0.00	0	
<b>Total CLN926 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN926</b>										<b>0.00</b>	<b>0</b>	
CLN92( On 20/06/2028 Spot Bond					0.00000	101.74868				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>	
CLN92( On 31/01/2026 Spot Bond					0.00000	100.43271				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>	
CLN92( 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>	
CLN93( 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>	

Contract Details	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 CLN930</b>										<b>0.00</b>	<b>0</b>	
CLN93 On 20/06/2028 Spot Bond					0.00000	95.48460				0.00	0	
<b>Total CLN931 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN931</b>										<b>0.00</b>	<b>0</b>	
CLN93 On 20/06/2028 Spot Bond					0.00000	101.49235				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>	
CLN93 On 20/06/2028 Spot Bond			13.07500	13.07500	13.07500	101.74952				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>	
CLN93 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN934 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN934</b>										<b>0.00</b>	<b>0</b>	
CLN93 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN935 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN935</b>										<b>0.00</b>	<b>0</b>	
CLN93 On 20/03/2026 Spot Bond					0.00000	101.96000				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>	
CLN93 On 20/03/2025 Spot Bond					0.00000	99.83570				0.00	0	
<b>Total CLN937 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN937</b>										<b>0.00</b>	<b>0</b>	
CLN93 On 20/03/2027 Spot Bond					0.00000	100.12780				0.00	0	
<b>Total CLN938 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN938</b>										<b>0.00</b>	<b>0</b>	
CLN93 On 20/06/2028 Spot Bond					0.00000	101.18620				0.00	0	
<b>Total CLN939 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN939</b>										<b>0.00</b>	<b>0</b>	
CLN94 On 20/03/2026 Spot Bond					0.00000	101.61543				0.00	0	
<b>Total CLN940 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN940</b>										<b>0.00</b>	<b>0</b>	
CLN94 On 20/06/2030 Spot Bond					0.00000	101.55640				0.00	0	
<b>Total CLN941 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN941</b>										<b>0.00</b>	<b>0</b>	
CLN94 On 31/03/2031 Spot Bond					0.00000	100.87069				0.00	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 CLN942 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN942</b>										<b>0.00</b>	<b>0</b>	
CLN942 On 31/03/2031 Spot Bond					0.00000	101.04849				0.00	0	
<b>Total CLN943 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN943</b>										<b>0.00</b>	<b>0</b>	
CLN943 On 31/03/2028 Spot Bond					0.00000	100.66327				0.00	0	
<b>Total CLN944 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN944</b>										<b>0.00</b>	<b>0</b>	
CLN944 On 20/06/2028 Spot Bond					0.00000	100.84901				0.00	0	
<b>Total CLN945 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN945</b>										<b>0.00</b>	<b>0</b>	
CLN945 On 20/06/2028 Spot Bond					0.00000	100.68962				0.00	0	
<b>Total CLN946 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN946</b>										<b>0.00</b>	<b>0</b>	
CLN946 On 20/06/2028 Spot Bond					0.00000	100.67894				0.00	0	
<b>Total CLN947 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN947</b>										<b>0.00</b>	<b>0</b>	
CLN947 On 20/06/2030 Spot Bond					0.00000	100.48293				0.00	0	
<b>Total CLN948 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN948</b>										<b>0.00</b>	<b>0</b>	
CLN948 On 20/06/2028 Spot Bond					0.00000	100.41966				0.00	0	
<b>Total CLN949 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN949</b>										<b>0.00</b>	<b>0</b>	
CLN949 On 20/06/2028 Spot Bond					0.00000	100.23197				0.00	0	
<b>Total CLN950 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN950</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			11.27000	105.51606	11.27000	105.48367				0.00	0	
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			11.96000	103.32456	11.96000	103.29160				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			12.08000	102.61919	12.08000	102.58613			4,733,674,840,000.00		391,860,500	391,860,500
<b>Total COJG01 SPOT</b>									<b>4,733,674,840,000.00</b>		<b>391,860,500</b>	<b>391,860,500</b>
<b>Total For COJG01</b>									<b>4,733,674,840,000.00</b>		<b>391,860,500</b>	<b>391,860,500</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
COT02 On 03/04/2028 Spot Bond			13.73000	88.96640	13.73000	88.93413				0.00	0	
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	
COT03 On 05/06/2028 Spot Bond			12.32000	93.72863	12.32000	93.69785				0.00	0	
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.90188				0.00	200,000,000	100,000,000
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
DSY03 On 21/11/2024 Spot Bond			11.07000	11.07000	11.07000	99.05966				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.64167				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.13806				0.00	0	
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.62311				0.00	0	100,000,000
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	99.87151				0.00	0	
<b>Total DSY07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY07</b>										<b>0.00</b>	<b>0</b>	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.14412				0.00	0	
<b>Total DTF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF001</b>										<b>0.00</b>	<b>0</b>	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.42148				0.00	0	
<b>Total DTF002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF002</b>										<b>0.00</b>	<b>0</b>	
DTF003 On 14/09/2023 Spot Bond					0.00000	101.44384				0.00	0	
<b>Total DTF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF003</b>										<b>0.00</b>	<b>0</b>	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.47156				0.00	0	7,500,000,000
<b>Total DTF004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DTF004</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000.00</b>
DV24 On 18/02/2024 Spot Bond			10.07000	102.08313	10.07000	102.05542				0.00	0	
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.35371	9.69000	102.32696				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.35371	9.69000	102.32696				0.00	0	
<b>Total DV24/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24/R2023</b>										<b>0.00</b>	<b>0</b>	
DV27 On 02/02/2027 Spot Bond			11.27000	97.19870	11.27000	97.16927				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			11.36500	97.20994	11.36500	97.18026				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.45206	10.10000	102.42418				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.45206	10.10000	102.42418				0.00	0	
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	101.11552				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.29336				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.97917				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.22630				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.57240				0.00	0	
<b>Total DVF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.90691				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>



Contract Details	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 DVFB24</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
DVFB2: On 31/05/2024 Spot Bond					0.00000	102.01361				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2: On 31/05/2026 Spot Bond					0.00000	102.18580				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2: On 31/01/2025 Spot Bond					0.00000	100.25988				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2: On 31/01/2027 Spot Bond					0.00000	99.61220				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB3: On 21/08/2023 Spot Bond					0.00000	100.18392				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3: On 21/08/2025 Spot Bond					0.00000	102.27986				0.00	0	3,900,000,00
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,900,000,00</b>
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	<b>3,900,000,00</b>
DVFC2: On 15/12/2026 Spot Bond					0.00000	104.29326				0.00	0	
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	
DVFC2: On 15/12/2028 Spot Bond					0.00000	105.12163				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			5.84000	117.42548	5.84000	117.37894				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			5.93500	99.67359	5.93500	99.63356				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	151.04350	2.25000	150.99793				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			4.85500	157.56047	4.85500	157.50211				0.00	0	136,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>136,000,00</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>136,000,00</b>
EL29 On 19/11/2029 Spot Bond			4.88000	142.11047	4.88000	142.05744				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			4.89000	137.84339	4.89000	137.79193				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			5.66000	121.35836	5.66000	121.31063				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			5.80500	103.56610	5.80500	103.52488				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/12 On 31/01/2036 Spot Bond			2.25000	151.04350	2.25000	150.99793				0.00	0	
<b>Total EL36/12038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/12038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	204.16814				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	200.85350				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	188.13616				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	156.54091				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	155.49133				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	151.28488				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN01C On 19/08/2025 Spot Bond					0.00000	140.66523				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	135.34795				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	137.48463				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	113.93545				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN019 On 02/04/2027 Spot Bond					0.00000	107.40006				0.00	0	
<b>Total ELN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN019</b>										<b>0.00</b>	<b>0</b>	
ELN020 On 20/09/2027 Spot Bond					0.00000	123.62139				0.00	0	
<b>Total ELN020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN020</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			11.38000	99.19226	11.38000	99.16244				0.00	0	
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	
EMM04 On 16/05/2028 Spot Bond			13.41500	13.41500	13.41500	90.81082				0.00	0	
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			13.46500	13.46500	13.46500	94.12877				0.00	0	666,666,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			11.47000	11.47000	11.47000	102.80555				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			11.47000	11.47000	11.47000	101.92083				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			13.25500	13.25500	13.25500	97.58044				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			12.32500	12.32500	12.32500	99.97502				0.00	0	
<b>Total EMM08P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM08P</b>										<b>0.00</b>	<b>0</b>	
EMM09 On 18/06/2032 Spot Bond			15.75500	15.75500	15.75500	93.28522				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.87598				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.73806				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.89117				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.97353				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.68769				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.80561				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPF024 On 14/03/2025 Spot Bond					0.00000	102.04061				0.00	0	
<b>Total EPF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF024</b>										<b>0.00</b>	<b>0</b>	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.61481				0.00	0	
<b>Total EPF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF025</b>										<b>0.00</b>	<b>0</b>	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.16558				0.00	0	
<b>Total EPF026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF026</b>										<b>0.00</b>	<b>0</b>	
EPFC5 On 10/11/2023 Spot Bond					0.00000	100.15824				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EPFC52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC52</b>										<b>0.00</b>	<b>0</b>	
EPFC5: On 14/03/2024 Spot Bond					0.00000	101.47793				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>	
EQT00: On 03/06/2024 Spot Bond					0.00000	102.38398				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 16/04/2025 Spot Bond					0.00000	101.45675				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 10/09/2023 Spot Bond					0.00000	102.11029				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.38712				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 22/06/2024 Spot Bond					0.00000	101.36326				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.94009				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>	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.37665				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	
EQT01: On 11/11/2023 Spot Bond					0.00000	100.13687				0.00	0	
<b>Total EQT011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT011</b>										<b>0.00</b>	<b>0</b>	
EQT01: On 11/11/2025 Spot Bond					0.00000	100.14299				0.00	0	
<b>Total EQT012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT012</b>										<b>0.00</b>	<b>0</b>	
EQT01: On 11/11/2027 Spot Bond					0.00000	100.64528				0.00	0	
<b>Total EQT013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT013</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ERS3B On 17/05/2025 Spot Bond					0.00000	99.99962			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	99.99975			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	99.99958			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	99.99973			0.00	0	
<b>Total ERS3C9 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C9</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.99991			0.00	0	
<b>Total ERS28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS28</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.03552			0.00	0	
<b>Total ERS29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS29</b>									<b>0.00</b>	<b>0</b>	
ERSA3 On 17/05/2027 Spot Bond					0.00000	99.99978			0.00	0	
<b>Total ERS30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS30</b>									<b>0.00</b>	<b>0</b>	
ERSA3 On 17/02/2028 Spot Bond					0.00000	99.99953			0.00	0	
<b>Total ERS31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS31</b>									<b>0.00</b>	<b>0</b>	
ERSB1 On 17/02/2028 Spot Bond					0.00000	99.99949			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	99.99945			0.00	0	
<b>Total ERSC10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSC10</b>									<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			10.27000	95.07406	10.27000	95.04804		34,364,306,301,000.00	3,346,086,300	5,792,973,300	
<b>Total ES26 SPOT</b>								<b>14,364,306,301,000.00</b>	<b>3,346,086,300</b>	<b>5,792,973,300</b>	
<b>Total For ES26</b>								<b>14,364,306,301,000.00</b>	<b>3,346,086,300</b>	<b>5,792,973,300</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.97244	7.85000	100.95120		0.00	0	0	
<b>Total ES26/R186 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			12.68000	71.90456	12.74500	71.59075		91,262,138,060,000.00	7,197,329,500	8,093,079,80	
<b>Total ES33 SPOT</b>								<b>91,262,138,060,000.00</b>	<b>7,197,329,500</b>	<b>8,093,079,80</b>	
<b>Total For ES33</b>								<b>91,262,138,060,000.00</b>	<b>7,197,329,500</b>	<b>8,093,079,80</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.28872	7.50000	101.26846		0.00	0		
<b>Total ES33/R209 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For ES33/R209</b>								<b>0.00</b>	<b>0</b>		
ES42 On 25/04/2042 Spot Bond			13.08500	68.65736	13.13500	68.38037		199,622,143,000.00	15,255,800	1,514,749,70	
<b>Total ES42 SPOT</b>								<b>199,622,143,000.00</b>	<b>15,255,800</b>	<b>1,514,749,70</b>	
<b>Total For ES42</b>								<b>199,622,143,000.00</b>	<b>15,255,800</b>	<b>1,514,749,70</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.52449	8.50000	100.50163		0.00	0		
<b>Total ES42/R214 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For ES42/R214</b>								<b>0.00</b>	<b>0</b>		
ETK001 On 03/06/2032 Spot Bond			12.24500	12.24500	12.24500	100.66505		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			15.01000	15.01000	15.01000	94.86081		0.00	0		
<b>Total ETK002 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For ETK002</b>								<b>0.00</b>	<b>0</b>		
EXX05 On 13/06/2024 Spot Bond					0.00000	102.39658		0.00	0		
<b>Total EXX05 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For EXX05</b>								<b>0.00</b>	<b>0</b>		
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.05135		0.00	0		
<b>Total FIFB17 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FIFB17</b>								<b>0.00</b>	<b>0</b>		
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.38713		0.00	0		
<b>Total FIFB18 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FIFB18</b>								<b>0.00</b>	<b>0</b>		
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.28108		0.00	1,900,000,000	1,150,000,00	
<b>Total FIFB19 SPOT</b>								<b>0.00</b>	<b>1,900,000,000</b>	<b>1,150,000,00</b>	
<b>Total For FIFB19</b>								<b>0.00</b>	<b>1,900,000,000</b>	<b>1,150,000,00</b>	
FIFB20 On 21/11/2027 Spot Bond					0.00000	99.87139		0.00	0		
<b>Total FIFB20 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FIFB20</b>								<b>0.00</b>	<b>0</b>		
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.41707		0.00	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 FIG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG01</b>										<b>0.00</b>	<b>0</b>	
FIG02 On 05/08/2026 Spot Bond					0.00000	100.04831				0.00	0	
<b>Total FIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG02</b>										<b>0.00</b>	<b>0</b>	
FIG03 On 22/02/2025 Spot Bond					0.00000	99.87115				0.00	0	500,000,00
<b>Total FIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For FIG03</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
FIG04 On 22/02/2027 Spot Bond					0.00000	99.86585				0.00	0	
<b>Total FIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG04</b>										<b>0.00</b>	<b>0</b>	
FIG05 On 22/08/2027 Spot Bond					0.00000	99.86455				0.00	0	
<b>Total FIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIG05</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	101.51221				0.00	1,000,000,000	1,330,000,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,330,000,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,330,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	104.73842				0.00	0	2,650,000,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,650,000,00</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	<b>2,650,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	102.73970				0.00	300,000,000	150,000,00
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
FRB27 On 03/06/2026 Spot Bond			10.05000	104.99649	10.05000	104.96821				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	106.12352				0.00	0	
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.68063				0.00	1,540,000,000	970,000,00
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>1,540,000,000</b>	<b>970,000,00</b>
<b>Total For FRB29</b>										<b>0.00</b>	<b>1,540,000,000</b>	<b>970,000,00</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
FRB30 On 19/04/2026 Spot Bond			9.97000	96.12983	9.97000	96.10428				0.00	0	
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.57885				0.00	0	
<b>Total FRB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB31</b>										<b>0.00</b>	<b>0</b>	
FRB32 On 28/09/2027 Spot Bond					0.00000	102.23914				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	101.28658				0.00	0	125,000,00
<b>Total FRB33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>125,000,00</b>
<b>Total For FRB33</b>										<b>0.00</b>	<b>0</b>	<b>125,000,00</b>
FRB34 On 02/06/2028 Spot Bond					0.00000	103.52367				0.00	0	
<b>Total FRB34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB34</b>										<b>0.00</b>	<b>0</b>	
FRB35 On 06/02/2028 Spot Bond					0.00000	100.48417				0.00	0	300,000,00
<b>Total FRB35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For FRB35</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
FRBI23 On 07/12/2023 Spot Bond			3.62500	335.64389	3.62500	335.53023				0.00	0	
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			4.34000	4.34000	4.34000	166.46177				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			4.70000	215.79340	4.70000	215.71422				0.00	0	
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			5.10000	5.10000	5.10000	115.62930				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			5.68000	5.68000	5.68000	230.67597				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			5.90000	93.96157	5.90000	93.92409				0.00	0	
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRBI46</b>										<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.77000	96.35756	5.77000	96.31930				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ0: On 28/10/2024 Spot Bond			9.93202	9.93202	9.93202	87.04063				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0: On 10/12/2024 Spot Bond			9.96449	9.96449	9.96449	86.03481				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			5.19000	5.19000	5.19000	164.16057				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18: On 06/08/2023 Spot Bond					0.00000	99.32101				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.99801				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26: On 06/08/2023 Spot Bond					0.00000	100.45117				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.77187				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.18093				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.05208				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.05262				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.92343				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>	
FRC307 On 11/11/2024 Spot Bond					0.00000	101.22809				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>	
FRC303 On 31/05/2024 Spot Bond					0.00000	102.25890				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>	
FRC304 On 06/11/2023 Spot Bond					0.00000	100.47464				0.00	0	405,000,00
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>405,000,00</b>
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	<b>405,000,00</b>
FRC305 On 31/05/2024 Spot Bond					0.00000	102.82312				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.43427				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 20/12/2024 Spot Bond					0.00000	101.56486				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC311 On 20/06/2024 Spot Bond					0.00000	101.66248				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC313 On 13/10/2026 Spot Bond					0.00000	98.73288				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.68020				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.50676				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31( On 20/12/2024 Spot Bond					0.00000	101.55227				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	98.17807				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	101.75932				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC32( On 20/06/2026 Spot Bond					0.00000	101.57564				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	101.14690				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	100.21815				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	102.32558				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 07/12/2023 Spot Bond					0.00000	101.85333				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	100.04197				0.00	7,748,400,000	3,874,200,000
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>7,748,400,000</b>	<b>3,874,200,000</b>
<b>Total For FRC340</b>										<b>0.00</b>	<b>7,748,400,000</b>	<b>3,874,200,000</b>
FRC34( On 20/12/2024 Spot Bond					0.00000	101.86354				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	101.41819				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	100.60635				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</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 FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.97309				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	100.61286				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.53848				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.52007				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/08/2023 Spot Bond					0.00000	102.10998				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.58584				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.55614				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.55986				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.56329				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.57878				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.51396				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC361 On 31/03/2024 Spot Bond					0.00000	101.25226				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.29897				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC363 On 28/02/2024 Spot Bond					0.00000	102.60280				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.94128				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>	
FRC365 On 20/06/2026 Spot Bond					0.00000	90.00177				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>	
FRC366 On 31/05/2024 Spot Bond					0.00000	102.20783				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>	
FRC368 On 20/06/2026 Spot Bond					0.00000	88.88008				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>	
FRC370 On 20/06/2026 Spot Bond					0.00000	89.02279				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>	
FRC371 On 20/06/2026 Spot Bond					0.00000	90.33571				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>	
FRC374 On 20/06/2026 Spot Bond					0.00000	87.33311				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	87.19041				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37( On 20/12/2026 Spot Bond					0.00000	101.46873				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC37( On 23/09/2023 Spot Bond					0.00000	101.60347				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 20/12/2026 Spot Bond					0.00000	97.89793				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 15/02/2025 Spot Bond					0.00000	100.04846				0.00	0	
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 15/02/2025 Spot Bond					0.00000	100.04846				0.00	0	
<b>Total FRC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 16/02/2025 Spot Bond					0.00000	100.02412				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 16/02/2025 Spot Bond					0.00000	100.02412				0.00	0	
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 07/12/2023 Spot Bond					0.00000	101.96401				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 30/04/2027 Spot Bond					0.00000	100.54861				0.00	0	
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC39( On 11/11/2024 Spot Bond					0.00000	100.16456				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	101.43244				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	100.54858				0.00	0	
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</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 FRC395</b>										<b>0.00</b>	<b>0</b>	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.69718				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC396 On 31/03/2024 Spot Bond			9.77000	9.77000	9.77000	100.11936				0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.73073				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.77227				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC399 On 19/01/2027 Spot Bond					0.00000	99.67009				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC400 On 19/01/2027 Spot Bond			12.72500	12.72500	12.72500	97.01345				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC401 On 20/06/2027 Spot Bond					0.00000	99.52561				0.00	0	
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	
FRC402 On 19/05/2026 Spot Bond					0.00000	92.76754				0.00	0	
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC403</b>										<b>0.00</b>	<b>0</b>	
FRC403 On 19/05/2026 Spot Bond			17.57000	17.57000	17.57000	89.51002				0.00	0	
<b>Total FRC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC404</b>										<b>0.00</b>	<b>0</b>	
FRC404 On 19/01/2027 Spot Bond			11.72500	11.72500	11.72500	101.75896				0.00	0	
<b>Total FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC405 On 06/07/2027 Spot Bond					0.00000	101.28842				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC406 On 13/10/2026 Spot Bond					0.00000	101.00460				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC407</b>										<b>0.00</b>	<b>0</b>	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.74167				0.00	0	
<b>Total FRC408 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC408</b>										<b>0.00</b>	<b>0</b>	
FRC408 On 23/09/2025 Spot Bond			13.42000	13.42000	13.42000	97.17823				0.00	0	
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.54861				0.00	0	
<b>Total FRC410 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC410</b>										<b>0.00</b>	<b>0</b>	
FRC410 On 31/05/2027 Spot Bond					0.00000	102.40661				0.00	0	
<b>Total FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	
FRC412 On 30/04/2029 Spot Bond					0.00000	100.60238				0.00	0	
<b>Total FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	
FRC413 On 31/05/2027 Spot Bond					0.00000	102.32271				0.00	0	
<b>Total FRC414 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC414</b>										<b>0.00</b>	<b>0</b>	
FRC414 On 31/05/2025 Spot Bond					0.00000	102.32292				0.00	0	
<b>Total FRC415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC415</b>										<b>0.00</b>	<b>0</b>	
FRC415 On 20/06/2027 Spot Bond					0.00000	101.42936				0.00	0	
<b>Total FRC416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC416</b>										<b>0.00</b>	<b>0</b>	
FRC416 On 31/05/2027 Spot Bond					0.00000	102.39820				0.00	0	
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	
FRC418 On 30/04/2029 Spot Bond					0.00000	100.59847				0.00	0	
<b>Total FRC419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC419</b>										<b>0.00</b>	<b>0</b>	
FRC419 On 27/09/2028 Spot Bond					0.00000	101.59738				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42: On 27/09/2028 Spot Bond					0.00000	101.62492				0.00	0	
<b>Total FRC422 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC422</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.62492				0.00	0	
<b>Total FRC423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC423</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 31/08/2025 Spot Bond					0.00000	102.25912				0.00	0	
<b>Total FRC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC424</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.54851				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	101.40424				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	101.46772				0.00	0	
<b>Total FRC427 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC427</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 20/06/2027 Spot Bond					0.00000	101.63709				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	100.47237				0.00	0	
<b>Total FRC429 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC429</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.45673				0.00	0	
<b>Total FRC430 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC430</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.21623				0.00	0	
<b>Total FRC431 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC431</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.54854				0.00	0	
<b>Total FRC432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC432</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.21623				0.00	0	
<b>Total FRC433 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC433</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.32259				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	99.87196				0.00	0	
<b>Total FRC435 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC435</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.62294				0.00	0	
<b>Total FRC436 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC436</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/01/2030 Spot Bond			10.30500	10.30500	10.30500	101.44646				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	101.82631				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	101.84946				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	102.23750				0.00	0	
<b>Total FRC441 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC441</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.23750				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	101.67803				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	101.57411				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	100.50811				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	102.21623				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.82073				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	102.21623				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	102.23750				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	101.69365				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	101.23248				0.00	0	
<b>Total FRC451 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC451</b>										<b>0.00</b>	<b>0</b>	
FRC45: On 28/10/2023 Spot Bond					0.00000	100.50811				0.00	0	
<b>Total FRC452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC452</b>										<b>0.00</b>	<b>0</b>	
FRC45: On 29/10/2025 Spot Bond					0.00000	100.50303				0.00	0	2,000,000,00
<b>Total FRC453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For FRC453</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
FRC45: On 20/06/2028 Spot Bond					0.00000	101.49710				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	100.71998				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	100.87242				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	100.02591				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC45( On 20/12/2029 Spot Bond					0.00000	101.60717				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	100.58650				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	100.58381				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	100.54862				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	100.81894				0.00	0	
<b>Total FRC463 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC463</b>										<b>0.00</b>	<b>0</b>	
FRC46( On 20/03/2026 Spot Bond					0.00000	101.35150				0.00	0	
<b>Total FRC464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC464</b>										<b>0.00</b>	<b>0</b>	
FRC46( On 06/11/2024 Spot Bond					0.00000	100.23085				0.00	0	
<b>Total FRC465 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC465</b>										<b>0.00</b>	<b>0</b>	
FRC46( On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRC466 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC466</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			5.30000	109.28841	5.30000	109.24664				0.00	0	
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			5.68500	114.82461	5.68500	114.77927				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.62347				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</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 FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.43088				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.27964				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.52632				0.00	920,000,000	380,000,000
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>920,000,000</b>	<b>380,000,000</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>920,000,000</b>	<b>380,000,000</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.14701				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.89836				0.00	200,000,000	100,000,000
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.88706				0.00	200,000,000	100,000,000
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For FRJ28</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.56184				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.63944				0.00	0	
<b>Total FRJ29S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29S</b>										<b>0.00</b>	<b>0</b>	
FRJ30 On 23/03/2030 Spot Bond					0.00000	101.49955				0.00	200,000,000	1,200,000,000
<b>Total FRJ30 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>1,200,000,000</b>
<b>Total For FRJ30</b>										<b>0.00</b>	<b>200,000,000</b>	<b>1,200,000,000</b>
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.21452				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRJ33 On 23/03/2033 Spot Bond					0.00000	101.31936				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>	
FRS10 On 15/01/2024 Spot Bond			5.10800	5.10800	5.10800	103.30042				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			5.76500	5.76500	5.76500	113.72568				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.41172				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			5.79500	113.37867	5.79500	113.33356				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 07/12/2033 Spot Bond			5.56000	233.08963	5.56000	232.99857				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			6.11500	109.29474	6.11500	109.25031				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 07/12/2033 Spot Bond			5.56000	5.56000	5.56000	232.99857				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2025 Spot Bond			5.09000	164.49144	5.09000	164.42914				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			3.70500	116.75483	3.70500	116.71495				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.73500	114.16464	5.73500	114.11941				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			5.68000	230.76683	5.68000	230.67597				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			5.68000	230.76683	5.68000	230.67597				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS122 On 31/01/2025 Spot Bond			4.27000	166.71264	4.27000	166.65317				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>	
FRS123 On 07/12/2033 Spot Bond			5.76000	229.23385	5.76000	229.14308				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>	
FRS124 On 31/01/2038 Spot Bond			5.93500	111.56979	5.93500	111.52499				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>	
FRS126 On 31/03/2028 Spot Bond			5.03000	212.63887	5.03000	212.55896				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>	
FRS127 On 31/01/2038 Spot Bond			6.68500	102.45016	6.68500	102.40697				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>	
FRS129 On 31/03/2028 Spot Bond			5.24000	210.65909	5.24000	210.57877				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>	
FRS131 On 31/03/2028 Spot Bond			5.30000	210.09733	5.30000	210.01687				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>	
FRS132 On 07/12/2033 Spot Bond			6.27000	219.74536	6.27000	219.65537				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>	
FRS134 On 31/01/2038 Spot Bond			6.63500	103.02942	6.63500	102.98612				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>	
FRS135 On 31/01/2038 Spot Bond			5.93500	5.93500	5.93500	111.52499				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/01/2038 Spot Bond			5.72500	114.29628	5.72500	114.25101				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 31/03/2028 Spot Bond			5.11000	211.88214	5.11000	211.80209				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			6.04000	223.96439	6.04000	223.87406				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			5.24000	210.65909	5.24000	210.57877				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			5.24000	210.65909	5.24000	210.57877				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>	
FRS145 On 31/03/2028 Spot Bond			4.64100	216.36303	4.64100	216.28398				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2025 Spot Bond			5.04000	164.62576	5.04000	164.56362				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			5.59000	207.40642	5.59000	207.32541				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/03/2028 Spot Bond			5.63000	207.03839	5.63000	206.95730				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/01/2025 Spot Bond			5.01000	164.70642	5.01000	164.64440				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			5.10500	211.92934	5.10500	211.84930				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS153 On 31/03/2028 Spot Bond			5.64000	5.64000	5.64000	206.86540				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.82562				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>	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	101.50551				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 27/09/2025 Spot Bond					0.00000	101.34219				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	194.35733				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	154.24674				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	220.06417				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	213.34031				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS19( On 05/08/2024 Spot Bond					0.00000	100.28278				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS19( On 05/08/2025 Spot Bond					0.00000	100.30685				0.00	6,238,800,000	1,307,700,000
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>6,238,800,000</b>	<b>1,307,700,000</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>6,238,800,000</b>	<b>1,307,700,000</b>
FRS20( On 12/08/2025 Spot Bond					0.00000	100.02711				0.00	5,231,600,000	1,050,900,000
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>5,231,600,000</b>	<b>1,050,900,000</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>5,231,600,000</b>	<b>1,050,900,000</b>
FRS20( On 06/08/2025 Spot Bond					0.00000	102.01891				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS20( On 14/10/2025 Spot Bond					0.00000	100.88373				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20( On 18/11/2024 Spot Bond					0.00000	99.97453				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS21( On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS21( On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS21( On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 20/12/2024 Spot Bond					0.00000	101.74827				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 21/12/2027 Spot Bond					0.00000	101.41819				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 14/08/2027 Spot Bond					0.00000	100.05308				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</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 FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 13/10/2023 Spot Bond					0.00000	101.79823				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 31/03/2032 Spot Bond					0.00000	106.76794				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 12/12/2025 Spot Bond					0.00000	72.64507				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 09/12/2023 Spot Bond					0.00000	102.42432				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 29/12/2025 Spot Bond					0.00000	114.82845				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	101.01110				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.43768				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	101.82024				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	133.68265				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 25/03/2024 Spot Bond					0.00000	101.69670				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 28/02/2031 Spot Bond					0.00000	102.30649				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 31/03/2032 Spot Bond					0.00000	101.38889				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	136.65067				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 31/03/2031 Spot Bond					0.00000	101.39532				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS27: On 31/03/2032 Spot Bond					0.00000	101.39016				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS27 On 30/09/2024 Spot Bond					0.00000	101.61105				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.76452				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.20271				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 30/09/2024 Spot Bond					0.00000	101.44234				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 28/02/2031 Spot Bond			11.13000	11.13000	11.13000	93.69044				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 28/02/2031 Spot Bond			11.13000	11.13000	11.13000	93.69044				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.57554				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 13/11/2023 Spot Bond					0.00000	97.67356				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 31/01/2030 Spot Bond			12.23400	12.23400	12.23400	90.04244				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 12/02/2024 Spot Bond					0.00000	96.02061				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			10.18500	10.18500	10.18500	99.22854				0.00	0	
<b>Total FRS295 SPOT</b>										<b>0.00</b>	<b>0</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 FRS295</b>										<b>0.00</b>	<b>0</b>	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS296</b>										<b>0.00</b>	<b>0</b>	
FRS296 On 31/01/2030 Spot Bond			10.09700	10.09700	10.09700	99.19375				0.00	0	
<b>Total FRS297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS297</b>										<b>0.00</b>	<b>0</b>	
FRS297 On 09/05/2025 Spot Bond					0.00000	115.19625				0.00	0	
<b>Total FRS298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS298</b>										<b>0.00</b>	<b>0</b>	
FRS298 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.02576				0.00	0	
<b>Total FRS301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS301</b>										<b>0.00</b>	<b>0</b>	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS302</b>										<b>0.00</b>	<b>0</b>	
FRS302 On 31/01/2030 Spot Bond			10.43500	10.43500	10.43500	99.32716				0.00	0	
<b>Total FRS303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS303</b>										<b>0.00</b>	<b>0</b>	
FRS303 On 31/01/2030 Spot Bond			10.26900	10.26900	10.26900	99.26424				0.00	0	
<b>Total FRS304 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS304</b>										<b>0.00</b>	<b>0</b>	
FRS304 On 06/07/2023 Spot Bond					0.00000	101.11165				0.00	0	
<b>Total FRS305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS305</b>										<b>0.00</b>	<b>0</b>	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.54862				0.00	0	
<b>Total FRS306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS306</b>										<b>0.00</b>	<b>0</b>	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS307 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS307</b>										<b>0.00</b>	<b>0</b>	
FRS307 On 31/07/2023 Spot Bond					0.00000	99.81670				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS308</b>										<b>0.00</b>	<b>0</b>	
FRS308 On 13/07/2027 Spot Bond					0.00000	110.78570				0.00	0	
<b>Total FRS309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS309</b>										<b>0.00</b>	<b>0</b>	
FRS310 On 21/09/2023 Spot Bond			10.47000	10.47000	10.47000	101.59395				0.00	0	
<b>Total FRS310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS310</b>										<b>0.00</b>	<b>0</b>	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.53231				0.00	0	
<b>Total FRS311 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS311</b>										<b>0.00</b>	<b>0</b>	
FRS312 On 28/09/2025 Spot Bond					0.00000	100.52271				0.00	0	
<b>Total FRS312 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS312</b>										<b>0.00</b>	<b>0</b>	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.44711				0.00	0	
<b>Total FRS313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS313</b>										<b>0.00</b>	<b>0</b>	
FRS314 On 03/06/2024 Spot Bond					0.00000	101.70253				0.00	0	
<b>Total FRS314 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS314</b>										<b>0.00</b>	<b>0</b>	
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS315</b>										<b>0.00</b>	<b>0</b>	
FRS316 On 31/12/2027 Spot Bond					0.00000	101.40414				0.00	0	
<b>Total FRS316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS316</b>										<b>0.00</b>	<b>0</b>	
FRS317 On 07/12/2033 Spot Bond					0.00000	97.24749				0.00	0	
<b>Total FRS317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS317</b>										<b>0.00</b>	<b>0</b>	
FRS318 On 17/05/2023 Spot Bond			5.18000	5.18000	5.18000	99.49198				0.00	0	
<b>Total FRS318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS318</b>										<b>0.00</b>	<b>0</b>	
FRS320 On 26/04/2024 Spot Bond					0.00000	92.19462				0.00	0	
<b>Total FRS320 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS320</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS32 On 13/05/2024 Spot Bond					0.00000	91.81526				0.00	0	
<b>Total FRS321 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS321</b>										<b>0.00</b>	<b>0</b>	
FRS32 On 16/05/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS322 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS322</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			3.26500	3.26500	3.26500	336.17735				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			2.64500	337.40285	2.64500	337.29752				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			3.00500	3.00500	3.00500	336.64622				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	100.32988				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			5.63500	104.26826	5.63500	104.22725				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			5.05000	65.68086	5.05000	111.84693				0.00	0	80,000,00
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
FRS85 On 31/01/2025 Spot Bond			4.16000	4.16000	4.16000	166.95451				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			4.44000	4.44000	4.44000	166.18887				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			4.06500	4.06500	4.06500	334.74255				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			9.75000	106.09968	9.75000	106.07193				0.00	0	
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</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 FRX24</b>									<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			9.82000	102.85394	9.82000	102.82671			0.00	0	
<b>Total FRX25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>									<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			10.16500	99.33858	10.16500	99.31167		23,430,325,000.00	2,305,000	1,517,00	
<b>Total FRX26 SPOT</b>								<b>23,430,325,000.00</b>	<b>2,305,000</b>	<b>1,517,00</b>	
<b>Total For FRX26</b>								<b>23,430,325,000.00</b>	<b>2,305,000</b>	<b>1,517,00</b>	
FRX27 On 07/03/2027 Spot Bond			10.40000	101.31678	10.40000	101.28886		0.00	0		
<b>Total FRX27 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FRX27</b>								<b>0.00</b>	<b>0</b>		
FRX28 On 26/07/2028 Spot Bond			10.61000	101.18229	10.61000	101.15339		0.00	0		
<b>Total FRX28 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FRX28</b>								<b>0.00</b>	<b>0</b>		
FRX30 On 31/01/2030 Spot Bond			11.02500	96.91750	11.02500	96.88877		0.00	0		
<b>Total FRX30 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FRX30</b>								<b>0.00</b>	<b>0</b>		
FRX31 On 21/02/2031 Spot Bond			11.36500	92.77185	11.36500	92.74352		113,678,713,672,500.00	10,002,526,500	15,673,228,80	
<b>Total FRX31 SPOT</b>								<b>13,678,713,672,500.00</b>	<b>10,002,526,500</b>	<b>15,673,228,80</b>	
<b>Total For FRX31</b>								<b>13,678,713,672,500.00</b>	<b>10,002,526,500</b>	<b>15,673,228,80</b>	
FRX32 On 31/03/2032 Spot Bond			11.42500	96.38727	11.42500	96.35801		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			12.78500	65.77585	12.78500	65.75358		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	99.93570		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	99.87732		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	99.88062		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	100.11506		0.00	0	140,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.87767				0.00	502,000,000	251,000,00
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>502,000,000</b>	<b>251,000,00</b>
<b>Total For FS7B1</b>										<b>0.00</b>	<b>502,000,000</b>	<b>251,000,00</b>
FST3A On 20/10/2026 Spot Bond					0.00000	100.65807				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A On 20/10/2026 Spot Bond					0.00000	100.66898				0.00	0	
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.71942				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	102.15065				0.00	300,000,000	330,000,00
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>330,000,00</b>
<b>Total For GH5A21</b>										<b>0.00</b>	<b>300,000,000</b>	<b>330,000,00</b>
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.92506				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.99413				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	102.46886				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			4.70000	119.63253	4.70000	119.58856				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.52120				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			9.77900	100.96341	9.77900	100.93743				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT20 On 03/04/2024 Spot Bond					0.00000	101.29418				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			8.48000	102.26065	8.48000	102.23745				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.37627				0.00	0	300,000,00
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	102.34687				0.00	1,000,000,000	500,000,00
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For GRT25G</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	103.64871				0.00	0	827,500,00
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>827,500,00</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	<b>827,500,00</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	101.17202				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.70766				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	102.25585				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.87864				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.05422				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.35013				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	101.51378				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.28430				0.00	200,000,000	100,000,000
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	101.22377				0.00	10,000,000,000	10,000,000,000
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For GRT38</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
GRT39 On 30/04/2026 Spot Bond					0.00000	100.37611				0.00	0	0
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.29502				0.00	0	0
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.40135				0.00	0	0
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.48792				0.00	0	0
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.93819				0.00	0	0
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.86176				0.00	0	0
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.78674				0.00	0	0
<b>Total GRT49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT49</b>										<b>0.00</b>	<b>0</b>	
GRT50 On 10/06/2027 Spot Bond					0.00000	102.24703				0.00	200,000,000	600,000,000
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>600,000,000</b>
<b>Total For GRT50</b>										<b>0.00</b>	<b>200,000,000</b>	<b>600,000,000</b>
GRT51G On 14/12/2029 Spot Bond					0.00000	101.57773				0.00	0	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>	
GRT52G On 14/12/2032 Spot Bond					0.00000	101.64721				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT52G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT52G</b>										<b>0.00</b>	<b>0</b>	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.19783				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	101.97565				0.00	0	
<b>Total GRT54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT54</b>										<b>0.00</b>	<b>0</b>	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.19712				0.00	0	
<b>Total GS0009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GS0009</b>										<b>0.00</b>	<b>0</b>	
H10T5 On 27/03/2024 Spot Bond			10.10000	10.10000	10.10000	100.56283				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	99.87461				0.00	0	
<b>Total H10T6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T6</b>										<b>0.00</b>	<b>0</b>	
H116T3 On 20/07/2023 Spot Bond					0.00000	100.62542				0.00	0	
<b>Total H116T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H116T3</b>										<b>0.00</b>	<b>0</b>	
H120T2 On 04/10/2023 Spot Bond					0.00000	101.06797				0.00	0	
<b>Total H120T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H120T2</b>										<b>0.00</b>	<b>0</b>	
H121T3 On 30/06/2023 Spot Bond					0.00000	101.03324				0.00	0	
<b>Total H121T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H121T3</b>										<b>0.00</b>	<b>0</b>	
H127T1 On 06/09/2023 Spot Bond					0.00000	100.99596				0.00	0	
<b>Total H127T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H127T1</b>										<b>0.00</b>	<b>0</b>	
H128T1 On 13/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total H128T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H128T1</b>										<b>0.00</b>	<b>0</b>	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.40425				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T22 On 31/07/2027 Spot Bond					0.00000	102.14891				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>	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.75674				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	101.41226				0.00	0	
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.19958				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	101.64291				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	102.04515				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.71884				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	100.44923				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	100.19139				0.00	0	
<b>Total HILB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB16</b>										<b>0.00</b>	<b>0</b>	
HILB17 On 05/04/2026 Spot Bond					0.00000	101.07433				0.00	400,000,000	200,000,000
<b>Total HILB17 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For HILB17</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
HILB18 On 05/04/2028 Spot Bond					0.00000	101.09817				0.00	0	
<b>Total HILB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB18</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			3.92500	335.10899	3.92500	334.99280				0.00	0	
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</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 HWAY23</b>									<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			4.05500	4.05500	4.05500	339.20742			0.00	0	
<b>Total HWAY24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			11.33000	97.52715	11.33000	97.49747			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			5.45000	76.45686	5.45000	110.37611		1,711,300,000,000.00	314,000,000	157,000,00	
<b>Total HWAY33 SPOT</b>								<b>1,711,300,000,000.00</b>	<b>314,000,000</b>	<b>157,000,00</b>	
<b>Total For HWAY33</b>								<b>1,711,300,000,000.00</b>	<b>314,000,000</b>	<b>157,000,00</b>	
HWAY3 On 31/07/2034 Spot Bond			12.75500	82.09606	12.75500	82.06803		236,651,949,881,500.00	18,553,661,300	22,852,067,70	
<b>Total HWAY34 SPOT</b>								<b>16,651,949,881,500.00</b>	<b>18,553,661,300</b>	<b>22,852,067,70</b>	
<b>Total For HWAY34</b>								<b>16,651,949,881,500.00</b>	<b>18,553,661,300</b>	<b>22,852,067,70</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.76574	100.00000	11.73941		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			12.81500	80.98951	12.81500	80.96173		0.00	0	4,590,000,00	
<b>Total HWAY35 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>	
<b>Total For HWAY35</b>								<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.76003	100.00000	11.73372		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			3.60000	168.55679	3.59000	168.52749		626,418,462,960,000.00	174,005,128,600	524,239,457,40	
<b>Total I2025 SPOT</b>								<b>16,418,462,960,000.00</b>	<b>174,005,128,600</b>	<b>524,239,457,40</b>	
<b>Total For I2025</b>								<b>16,418,462,960,000.00</b>	<b>174,005,128,600</b>	<b>524,239,457,40</b>	
I2029 On 31/03/2029 Spot Bond			4.18000	121.58221	4.23000	121.20948		269,838,506,806,000.00	64,554,666,700	279,693,474,90	
<b>Total I2029 SPOT</b>								<b>19,838,506,806,000.00</b>	<b>64,554,666,700</b>	<b>279,693,474,90</b>	
<b>Total For I2029</b>								<b>19,838,506,806,000.00</b>	<b>64,554,666,700</b>	<b>279,693,474,90</b>	
I2031 On 31/01/2031 Spot Bond			4.40000	100.60877	4.40000	100.57253		0.00	0	4,000,000,00	
<b>Total I2031 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>	
<b>Total For I2031</b>								<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>	
I2033 On 28/02/2033 Spot Bond			4.73000	114.76139	4.80000	114.03078		859,668,355,018,000.00	181,748,066,600	445,206,662,50	
<b>Total I2033 SPOT</b>								<b>19,668,355,018,000.00</b>	<b>181,748,066,600</b>	<b>445,206,662,50</b>	
<b>Total For I2033</b>								<b>19,668,355,018,000.00</b>	<b>181,748,066,600</b>	<b>445,206,662,50</b>	
I2038 On 31/01/2038 Spot Bond			4.92000	125.51247	5.03500	123.78581		162,604,984,512,000.00	33,049,793,600	406,427,796,80	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total I2038 SPOT</b>									<b>2,604,984,512,000.00</b>	<b>33,049,793,600</b>	<b>406,427,796,80</b>
<b>Total For I2038</b>									<b>2,604,984,512,000.00</b>	<b>33,049,793,600</b>	<b>406,427,796,80</b>
I2046 On 31/03/2046 Spot Bond			4.92000	109.17410	5.00000	107.77694			279,735,110,124,000.00	56,856,729,700	494,396,459,30
<b>Total I2046 SPOT</b>									<b>79,735,110,124,000.00</b>	<b>56,856,729,700</b>	<b>494,396,459,30</b>
<b>Total For I2046</b>									<b>79,735,110,124,000.00</b>	<b>56,856,729,700</b>	<b>494,396,459,30</b>
I2050 On 31/12/2050 Spot Bond			4.89000	111.63985	4.92000	111.02416			692,653,959,096,000.00	141,647,026,400	445,600,281,70
<b>Total I2050 SPOT</b>									<b>12,653,959,096,000.00</b>	<b>141,647,026,400</b>	<b>445,600,281,70</b>
<b>Total For I2050</b>									<b>12,653,959,096,000.00</b>	<b>141,647,026,400</b>	<b>445,600,281,70</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	100.09810			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	99.87439			0.00	0	
<b>Total IBG02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBG02</b>									<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			3.72500	335.46541	3.72500	335.35088			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	99.88319			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	100.40599			0.00	0	
<b>Total IBL124 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>									<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.02375			0.00	0	
<b>Total IBL132 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>									<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.82000			0.00	0	
<b>Total IBL134 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>									<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.87209			0.00	0	
<b>Total IBL135 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>									<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	100.70513			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL137 On 21/01/2025 Spot Bond					0.00000	100.52547				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.45544				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.45005				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.19442				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.81446				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.81009				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	99.95267				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.13114				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	101.08264				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.85581				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.12357				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.12981				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.91462				0.00	0	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.78315				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.80734				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	99.96973				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	101.84747				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.28855				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.91088				0.00	0	
<b>Total IBL192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.46441				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	100.04891				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.64899				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	101.35567				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.96993				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.65176				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.75570				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.34861				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	99.94769				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	99.97515				0.00	0	
<b>Total IBL210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL210</b>										<b>0.00</b>	<b>0</b>	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.45966				0.00	0	
<b>Total IBL216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL216</b>										<b>0.00</b>	<b>0</b>	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.36110				0.00	0	
<b>Total IBL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL217</b>										<b>0.00</b>	<b>0</b>	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.84845				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	99.26446				0.00	0	
<b>Total IBL220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL220</b>										<b>0.00</b>	<b>0</b>	
IBL222 On 13/05/2025 Spot Bond			9.03000	9.03000	9.03000	98.33709				0.00	0	
<b>Total IBL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL222</b>										<b>0.00</b>	<b>0</b>	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.09304				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL224 On 17/05/2025 Spot Bond					0.00000	99.95397				0.00	0	
<b>Total IBL224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL224</b>										<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	99.80469				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	99.00876				0.00	0	
<b>Total IBL226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL226</b>										<b>0.00</b>	<b>0</b>	
IBL227 On 25/05/2027 Spot Bond					0.00000	91.59971				0.00	0	
<b>Total IBL227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL227</b>										<b>0.00</b>	<b>0</b>	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.77341				0.00	0	
<b>Total IBL228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL228</b>										<b>0.00</b>	<b>0</b>	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.50587				0.00	0	
<b>Total IBL229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL229</b>										<b>0.00</b>	<b>0</b>	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.67506				0.00	0	
<b>Total IBL230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL230</b>										<b>0.00</b>	<b>0</b>	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.39527				0.00	0	
<b>Total IBL231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL231</b>										<b>0.00</b>	<b>0</b>	
IBL232 On 24/06/2025 Spot Bond			9.93000	9.93000	9.93000	101.70190				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	101.19885				0.00	0	
<b>Total IBL233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL233</b>										<b>0.00</b>	<b>0</b>	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.23211				0.00	0	
<b>Total IBL234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL234</b>										<b>0.00</b>	<b>0</b>	
IBL235 On 04/07/2024 Spot Bond					0.00000	98.66750				0.00	0	
<b>Total IBL235 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL235</b>										<b>0.00</b>	<b>0</b>	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.46270				0.00	0	
<b>Total IBL236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL236</b>										<b>0.00</b>	<b>0</b>	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.38991				0.00	0	
<b>Total IBL237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL237</b>										<b>0.00</b>	<b>0</b>	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.79664				0.00	0	
<b>Total IBL238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL238</b>										<b>0.00</b>	<b>0</b>	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.78285				0.00	0	
<b>Total IBL239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL239</b>										<b>0.00</b>	<b>0</b>	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.66055				0.00	0	
<b>Total IBL240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL240</b>										<b>0.00</b>	<b>0</b>	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.44858				0.00	0	
<b>Total IBL241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL241</b>										<b>0.00</b>	<b>0</b>	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.46368				0.00	0	
<b>Total IBL242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL242</b>										<b>0.00</b>	<b>0</b>	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.30217				0.00	0	
<b>Total IBL243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL243</b>										<b>0.00</b>	<b>0</b>	
IBL244 On 16/08/2027 Spot Bond			10.83500	10.83500	10.83500	96.80232				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	99.99969				0.00	0	
<b>Total IBL245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL245</b>										<b>0.00</b>	<b>0</b>	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.24221				0.00	0	
<b>Total IBL247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL247</b>										<b>0.00</b>	<b>0</b>	
IBL248 On 30/03/2024 Spot Bond			8.98000	101.09511	8.98000	101.04063				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL248</b>										<b>0.00</b>	<b>0</b>	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.88812				0.00	0	
<b>Total IBL249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL249</b>										<b>0.00</b>	<b>0</b>	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.22232				0.00	0	
<b>Total IBL250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL250</b>										<b>0.00</b>	<b>0</b>	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.85743				0.00	0	
<b>Total IBL251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL251</b>										<b>0.00</b>	<b>0</b>	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.65346				0.00	0	
<b>Total IBL252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL252</b>										<b>0.00</b>	<b>0</b>	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.48663				0.00	0	
<b>Total IBL258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL258</b>										<b>0.00</b>	<b>0</b>	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.56401				0.00	0	
<b>Total IBL259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL259</b>										<b>0.00</b>	<b>0</b>	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.19586				0.00	0	
<b>Total IBL260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL260</b>										<b>0.00</b>	<b>0</b>	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.36255				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	100.37069				0.00	0	
<b>Total IBL262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL262</b>										<b>0.00</b>	<b>0</b>	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.21497				0.00	0	
<b>Total IBL263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL263</b>										<b>0.00</b>	<b>0</b>	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.20686				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
IBL266 On 15/02/2026 Spot Bond			9.05000	9.05000	9.05000	97.08220				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	100.02429				0.00	0	
<b>Total IBL267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL267</b>										<b>0.00</b>	<b>0</b>	
IBL268 On 24/02/2028 Spot Bond					0.00000	99.81968				0.00	0	
<b>Total IBL268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL268</b>										<b>0.00</b>	<b>0</b>	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.60427				0.00	0	
<b>Total IBL269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL269</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			10.26000	102.51400	10.26000	102.48566				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.46056				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			10.51000	103.29854	10.51000	103.26931			7,483,120,000,000.00	712,000,000	356,000,000	
<b>Total IDCG06 SPOT</b>									<b>7,483,120,000,000.00</b>	<b>712,000,000</b>	<b>356,000,000</b>	
<b>Total For IDCG06</b>									<b>7,483,120,000,000.00</b>	<b>712,000,000</b>	<b>356,000,000</b>	
IDCG08 On 13/05/2030 Spot Bond			11.76500	97.85795	11.76500	97.72348			0.00	0		
<b>Total IDCG08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IDCG08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			11.07000	104.07775	11.07000	104.04694			0.00	0		
<b>Total IDCG11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IDCG11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.30885			0.00	0		
<b>Total IDCG15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IDCG15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.41536			0.00	0		
<b>Total IDCG16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IDCG16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.21994			0.00	0		
<b>Total IDCG17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For IDCG17</b>									<b>0.00</b>	<b>0</b>	
IDCG17 On 12/03/2024 Spot Bond					0.00000	101.42593			0.00	0	
<b>Total IDCG19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>									<b>0.00</b>	<b>0</b>	
IDCG19 On 18/12/2024 Spot Bond					0.00000	101.05798			0.00	0	
<b>Total IDCG22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>									<b>0.00</b>	<b>0</b>	
IDCG22 On 29/01/2027 Spot Bond					0.00000	97.40214			0.00	0	
<b>Total IDCG23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>									<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			9.82000	102.23851	9.82000	102.21158			0.00	0	
<b>Total IFC01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>									<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.11849			0.00	0	330,000,00
<b>Total INLV01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For INLV01</b>									<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
INLV06 On 22/01/2026 Spot Bond					0.00000	104.82118			0.00	0	
<b>Total INLV06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>									<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.97753			0.00	0	
<b>Total INLV07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>									<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.09851			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	100.19292			0.00	0	
<b>Total INLV09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>									<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	102.24461			0.00	0	
<b>Total INLV10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For INLV10</b>									<b>0.00</b>	<b>0</b>	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.43178			0.00	0	
<b>Total INLV11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>									<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.31656			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total INLV12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV12</b>										<b>0.00</b>	<b>0</b>	
INLV13 On 28/06/2028 Spot Bond					0.00000	101.44894				0.00	0	
<b>Total INLV13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV13</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.78449				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.41265				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	101.92783				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.17320				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.56401				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	99.84796				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	99.84627				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	99.85039				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	99.84715				0.00	0	
<b>Total IPF38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF38</b>										<b>0.00</b>	<b>0</b>	
IPF39 On 23/02/2029 Spot Bond					0.00000	99.84627				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPFC41 On 27/05/2023 Spot Bond					0.00000	101.73024				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	101.83181				0.00	0	
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	
IPFG02 On 23/02/2026 Spot Bond					0.00000	99.85202				0.00	0	
<b>Total IPFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG02</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	103.59323				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.93394				0.00	6,617,800,000	3,308,900,000
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>6,617,800,000</b>	<b>3,308,900,000</b>
<b>Total For IVC140</b>										<b>0.00</b>	<b>6,617,800,000</b>	<b>3,308,900,000</b>
IVC145 On 06/06/2023 Spot Bond					0.00000	101.80225				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.88119				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.48749				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	102.00549				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	880,000,000
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>880,000,000</b>
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	<b>880,000,000</b>
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.28647				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.81546				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.99841				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2024 Spot Bond			9.20000	100.38365	9.20000	100.35885				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.89231				0.00	0	
<b>Total IVC190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC190</b>										<b>0.00</b>	<b>0</b>	
IVC194 On 31/07/2023 Spot Bond			8.21000	101.91857	8.21000	101.89603				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.26720				0.00	0	
<b>Total IVC198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC198</b>										<b>0.00</b>	<b>0</b>	
IVC200 On 31/08/2023 Spot Bond			9.25000	101.03647	9.25000	101.01153				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.92899				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			9.19000	101.02422	9.19000	100.99945				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.07358				0.00	0	
<b>Total IVC204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC204</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.75748				0.00	0	
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	25,208,700,000	7,884,350,00

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 IVC210 SPOT</b>										<b>0.00</b>	<b>25,208,700,000</b>	<b>7,884,350,000</b>
<b>Total For IVC210</b>										<b>0.00</b>	<b>25,208,700,000</b>	<b>7,884,350,000</b>
IVC213 On 26/04/2025 Spot Bond					0.00000	101.25681				0.00	0	
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	
IVC216 On 22/04/2025 Spot Bond			9.43000	98.89616	9.43000	98.87126				0.00	0	
<b>Total IVC216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC216</b>										<b>0.00</b>	<b>0</b>	
IVC221 On 07/08/2023 Spot Bond			10.12500	10.12500	10.12500	99.91478				0.00	0	
<b>Total IVC221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC221</b>										<b>0.00</b>	<b>0</b>	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	102.71281				0.00	0	
<b>Total IVC222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC222</b>										<b>0.00</b>	<b>0</b>	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.40620				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	99.94920				0.00	0	
<b>Total IVC224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC224</b>										<b>0.00</b>	<b>0</b>	
IVC225 On 27/09/2023 Spot Bond			11.07000	11.07000	11.07000	100.29682				0.00	0	
<b>Total IVC225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC225</b>										<b>0.00</b>	<b>0</b>	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.90770				0.00	0	
<b>Total IVC226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC226</b>										<b>0.00</b>	<b>0</b>	
IVC227 On 13/01/2024 Spot Bond			10.44000	10.44000	10.44000	99.76594				0.00	0	
<b>Total IVC227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC227</b>										<b>0.00</b>	<b>0</b>	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.77076				0.00	0	
<b>Total IVC229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC229</b>										<b>0.00</b>	<b>0</b>	
IVC230 On 26/01/2024 Spot Bond			9.41500	9.41500	9.41500	100.31156				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC231 On 14/10/2023 Spot Bond			10.04000	10.04000	10.04000	100.27592				0.00	0	
<b>Total IVC231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC231</b>										<b>0.00</b>	<b>0</b>	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.93186				0.00	0	
<b>Total IVC232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC232</b>										<b>0.00</b>	<b>0</b>	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.56481				0.00	0	
<b>Total IVC234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC234</b>										<b>0.00</b>	<b>0</b>	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.55550				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	99.24032				0.00	0	
<b>Total IVC237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC237</b>										<b>0.00</b>	<b>0</b>	
IVC238 On 20/12/2027 Spot Bond					0.00000	101.58054				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	102.07736				0.00	0	
<b>Total IVC239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC239</b>										<b>0.00</b>	<b>0</b>	
IVC240 On 20/12/2027 Spot Bond					0.00000	101.56009				0.00	0	
<b>Total IVC240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC240</b>										<b>0.00</b>	<b>0</b>	
IVC241 On 20/12/2027 Spot Bond					0.00000	101.54121				0.00	0	
<b>Total IVC241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC241</b>										<b>0.00</b>	<b>0</b>	
IVC242 On 02/06/2026 Spot Bond					0.00000	102.05664				0.00	0	
<b>Total IVC242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC242</b>										<b>0.00</b>	<b>0</b>	
IVC243 On 27/12/2023 Spot Bond					0.00000	101.17668				0.00	0	
<b>Total IVC243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC243</b>										<b>0.00</b>	<b>0</b>	
IVC244 On 20/12/2027 Spot Bond					0.00000	101.72865				0.00	0	
<b>Total IVC244 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IVC244</b>										<b>0.00</b>	<b>0</b>	
IVC245 On 20/07/2028 Spot Bond					0.00000	101.47907				0.00	0	
<b>Total IVC245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC245</b>										<b>0.00</b>	<b>0</b>	
IVC247 On 31/03/2028 Spot Bond				100.32532	0.00000	100.71365				0.00	0	
<b>Total IVC247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC247</b>										<b>0.00</b>	<b>0</b>	
IVC248 On 31/03/2028 Spot Bond				100.32532	0.00000	100.87091				0.00	0	
<b>Total IVC248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC248</b>										<b>0.00</b>	<b>0</b>	
IVC249 On 21/07/2028 Spot Bond					0.00000	100.72712				0.00	0	
<b>Total IVC249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC249</b>										<b>0.00</b>	<b>0</b>	
IVC250 On 26/04/2024 Spot Bond					0.00000	100.55395				0.00	0	
<b>Total IVC250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC250</b>										<b>0.00</b>	<b>0</b>	
IVZ136 On 16/05/2023 Spot Bond			8.40000	8.40000	8.40000	8.40000				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			8.40000	8.40000	8.40000	99.86211				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>	
IVZ138 On 01/06/2023 Spot Bond			8.40000	8.40000	8.40000	99.54183				0.00	0	
<b>Total IVZ138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ138</b>										<b>0.00</b>	<b>0</b>	
IVZ140 On 08/06/2023 Spot Bond			8.40000	8.40000	8.40000	99.38247				0.00	0	1,500,000.00
<b>Total IVZ140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000.00</b>
<b>Total For IVZ140</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000.00</b>
IVZ142 On 06/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVZ142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ142</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.67055				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.88565				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.53710				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.75893				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	101.53942				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.49336				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.58627				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP021 On 15/09/2026 Spot Bond					0.00000	102.48469				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	99.97522				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	101.94171				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	100.96687				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	101.14279				0.00	0	
<b>Total KAP025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP025</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP026 On 28/09/2025 Spot Bond					0.00000	101.18231				0.00	0	
<b>Total KAP026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP026</b>										<b>0.00</b>	<b>0</b>	
KAP027 On 28/09/2027 Spot Bond					0.00000	101.21083				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>	
KAP028 On 18/11/2025 Spot Bond					0.00000	99.97536				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>	
KAP029 On 18/11/2027 Spot Bond					0.00000	99.97498				0.00	0	
<b>Total KAP029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP029</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			10.57000	110.83908	10.57000	110.80806				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.71532				0.00	1,600,000,000	800,000,000
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	101.78459				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	105.07311				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.82660				0.00	0	500,000,000
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For LGL12</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
LHC01 On 19/07/2025 Spot Bond					0.00000	101.40300				0.00	0	
<b>Total LHC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC01</b>										<b>0.00</b>	<b>0</b>	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.55269				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	99.87029				0.00	0	
<b>Total LRFA4 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 LRFA4</b>										<b>0.00</b>	<b>0</b>	
LRFB4 On 20/11/2025 Spot Bond					0.00000	99.86761				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	99.86494				0.00	0	
<b>Total LRFC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC4</b>										<b>0.00</b>	<b>0</b>	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.04942				0.00	0	
<b>Total MAR01B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR01B</b>										<b>0.00</b>	<b>0</b>	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.21459				0.00	0	
<b>Total MAR02B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR02B</b>										<b>0.00</b>	<b>0</b>	
MAR03 On 17/03/2030 Spot Bond			15.11500	15.11500	15.11500	98.73947				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	99.99992				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF07i On 28/05/2024 Spot Bond					0.00000	102.12572				0.00	260,000,000	130,000,000
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
<b>Total For MBF070</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
MBF07 On 17/09/2024 Spot Bond					0.00000	101.53501				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.88311				0.00	0	
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF072</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 30/09/2025 Spot Bond					0.00000	101.29931				0.00	0	
<b>Total MBF073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF073</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.46036				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.29407				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2024 Spot Bond					0.00000	99.99963				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.41594				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.23371				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			9.82000	9.82000	9.82000	105.81332				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.29454				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.12016				0.00	540,000,000	270,000,000
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>540,000,000</b>	<b>270,000,000</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>540,000,000</b>	<b>270,000,000</b>
MML01 On 10/12/2026 Spot Bond					0.00000	102.54898				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			10.49000	100.55209	10.49000	100.52385				0.00	0	
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	
MML03 On 15/03/2028 Spot Bond					0.00000	103.06884				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			10.72000	90.87886	10.72000	90.78377				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	100.48657				0.00	1,200,000,000	1,100,000,000
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>1,100,000,000</b>
<b>Total For MML05</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>1,100,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML06 On 25/05/2029 Spot Bond			11.00500	95.51482	11.00500	95.48655				0.00	0	
<b>Total MML06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML06</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.35674				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.85296				0.00	0	
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.31914				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.63873				0.00	10,000,000,000	10,000,000,000
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For MTN15</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
MTN17 On 30/05/2024 Spot Bond					0.00000	102.58494				0.00	0	5,342,000,000
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,342,000,000</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	<b>5,342,000,000</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	102.92598				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.51087				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	103.05887				0.00	0	1,934,000,000
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,934,000,000</b>
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	<b>1,934,000,000</b>
MTN21 On 29/06/2023 Spot Bond					0.00000	101.53872				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	100.66737				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			10.41500	97.52868	10.41500	97.50132				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.58912				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	101.82833				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	102.98943				0.00	0	100,000,00
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	103.51548				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	102.08626				0.00	0	300,000,00
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
MTN29 On 15/03/2027 Spot Bond					0.00000	102.36532				0.00	0	
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	
MTN30 On 15/09/2028 Spot Bond					0.00000	103.17533				0.00	0	
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.96401				0.00	0	
<b>Total MTN31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN31</b>										<b>0.00</b>	<b>0</b>	
MTN32 On 13/09/2027 Spot Bond					0.00000	102.47223				0.00	1,600,000,000	1,600,000,00
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>1,600,000,00</b>
<b>Total For MTN32</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>1,600,000,00</b>
MTN33 On 13/09/2029 Spot Bond					0.00000	102.47705				0.00	0	
<b>Total MTN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN33</b>										<b>0.00</b>	<b>0</b>	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.58602				0.00	0	
<b>Total MTN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN35</b>										<b>0.00</b>	<b>0</b>	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.05136				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MTN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN36</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.86479				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	100.01070				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	99.86601				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	99.86613				0.00	600,000,000	300,000,000
<b>Total MWAR08 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For MWAR08</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
MWAR(On 22/11/2025 Spot Bond					0.00000	99.87011				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	99.87853				0.00	0	
<b>Total MWAR10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR10</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.59955				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.79611				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.97673				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			10.22000	102.86973	10.22000	102.84153				0.00	0	
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			11.33000	100.88744	11.33000	100.85673				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG02 On 30/04/2024 Spot Bond					0.00000	100.66104				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.46782				0.00	0	
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.57896				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.46468				0.00	0	
<b>Total NBG06G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>										<b>0.00</b>	<b>0</b>	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.51258				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			9.76000	101.53745	9.76000	101.51116				0.00	0	
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			9.97000	101.62188	9.97000	101.59456				0.00	0	
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	
NBK17 On 22/04/2026 Spot Bond			10.10000	100.31968	10.10000	100.29267				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			10.18500	105.22002	10.18500	105.19130				0.00	0	
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	
NBK21 On 21/07/2027 Spot Bond			10.29500	104.51957	10.29500	104.49059				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK23 On 19/11/2025 Spot Bond			8.94800	103.79036	8.94800	103.76526				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24 On 19/11/2027 Spot Bond			10.32000	102.14177	10.32000	102.11338				0.00	0	1,000,000.00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>

Contract Details	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 NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK25I On 12/02/2025 Spot Bond					0.00000	101.39145				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.88962				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			9.91500	103.35570	9.91500	103.32854				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28I On 02/08/2023 Spot Bond			8.98000	103.07765	8.98000	103.05275				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29I On 31/07/2026 Spot Bond			10.06000	104.25271	10.06000	104.22446				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30I On 20/02/2024 Spot Bond			9.79000	102.14264	9.79000	102.11568				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 09/11/2023 Spot Bond			9.59000	100.10235	9.59000	100.07721				0.00	0	1,000,000,00
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	102.72884				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	84.24240				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.81777				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	100.60866				0.00	0	
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.54786				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.07225				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.41298				0.00	3,250,000,000	3,250,000,000
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>3,250,000,000</b>	<b>3,250,000,000</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>3,250,000,000</b>	<b>3,250,000,000</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	100.66716				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.28767				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.38089				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.04081				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>	
NBK55I On 01/08/2024 Spot Bond					0.00000	100.76950				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.55715				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 01/08/2029 Spot Bond					0.00000	100.08957				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBK60I On 24/02/2025 Spot Bond					0.00000	102.39621				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBK60 On 24/02/2027 Spot Bond					0.00000	101.86456				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
NBKB6: On 15/04/2024 Spot Bond					0.00000	100.90320				0.00	0	
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6: On 21/02/2026 Spot Bond					0.00000	99.83294				0.00	200,000,000	100,000,000
<b>Total NBKB63 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For NBKB63</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
NBKB6: On 15/04/2028 Spot Bond					0.00000	101.19333				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	99.83998				0.00	800,000,000	400,000,000
<b>Total NBKB65 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For NBKB65</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
NBKB6: On 21/02/2030 Spot Bond					0.00000	99.87596				0.00	1,300,000,000	650,000,000
<b>Total NBKB66 SPOT</b>										<b>0.00</b>	<b>1,300,000,000</b>	<b>650,000,000</b>
<b>Total For NBKB66</b>										<b>0.00</b>	<b>1,300,000,000</b>	<b>650,000,000</b>
NBKB6: On 21/02/2033 Spot Bond					0.00000	99.87499				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	101.35807				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			11.31500	101.16622	11.31500	101.13597				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.46585				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			10.97000	101.27611	10.97000	101.24672				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.47373				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.48614				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.50188				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.95333				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.95333				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	102.20893				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	100.86871				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.64580				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.72668				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.18809				0.00	0	
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.31208				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.28708				0.00	0	
<b>Total NGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL10</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL11 On 19/11/2027 Spot Bond					0.00000	99.94687				0.00	0	
<b>Total NGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL11</b>										<b>0.00</b>	<b>0</b>	
NGLT11 On 20/10/2023 Spot Bond					0.00000	101.92413				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 25/03/2024 Spot Bond					0.00000	103.27969				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 15/01/2025 Spot Bond					0.00000	104.43638				0.00	0	3,500,000,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000,00</b>
NGT10: On 22/05/2025 Spot Bond					0.00000	101.89486				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 05/08/2025 Spot Bond					0.00000	103.54176				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 19/11/2025 Spot Bond					0.00000	104.19527				0.00	0	13,000,00
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,00</b>
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	<b>13,000,00</b>
NGT10: On 08/09/2026 Spot Bond					0.00000	106.28459				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 04/11/2026 Spot Bond					0.00000	100.40297				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT11: On 27/12/2026 Spot Bond					0.00000	103.02242				0.00	0	
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT11: On 23/04/2027 Spot Bond					0.00000	101.62023				0.00	0	
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT111</b>										<b>0.00</b>	<b>0</b>	
NGT11: On 10/12/2027 Spot Bond					0.00000	101.95901				0.00	0	
<b>Total NGT112 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NGT112</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.86697				0.00	0	290,000,00
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	101.88714				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.62877				0.00	0	3,000,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	99.81086				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	102.24216				0.00	0	358,770,00
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>358,770,00</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	<b>358,770,00</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	101.08358				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.72231				0.00	0	
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM021</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.65601				0.00	0	
<b>Total NHM022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM022</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.76553				0.00	0	
<b>Total NHM023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM023</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.73000	5.73000	5.73000	229.71647				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			4.61000	4.61000	4.61000	216.58406				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			4.34500	4.34500	4.34500	166.44812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI25</b>										<b>0.00</b>	<b>0</b>	
NI29 On 31/03/2029 Spot Bond			5.12000	5.12000	5.12000	115.50449				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			5.78500	5.78500	5.78500	113.46408				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			4.45000	4.45000	4.45000	166.16161				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	278.90227	3.45000	278.80914				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			4.25000	4.25000	4.25000	166.70791				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			4.25500	4.25500	4.25500	220.05473				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			4.40000	218.70796	4.40000	218.62946				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			5.68500	89.63931	5.68500	114.77928				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	100.42491				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN02 On 24/07/2023 Spot Bond					0.00000	147.66476				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	98.61204				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	99.06998				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	101.40806				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	102.59981				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	97.62366				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	98.87303				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	99.86873				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	99.32203				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.05737				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	101.70793				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NN05</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	94.18601				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	85.83636				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	94.82807				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	101.68923				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	95.47058				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	93.84303				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	101.77652				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	101.43408				0.00	0	
<b>Total NN097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN097</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	101.50371				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	101.60923				0.00	0	
<b>Total NN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN106</b>										<b>0.00</b>	<b>0</b>	
NN107 On 18/06/2024 Spot Bond					0.00000	101.50371				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	97.85044				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	90.76015				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
<b>Total NN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN162</b>										<b>0.00</b>	<b>0</b>	
NN163 On 21/06/2027 Spot Bond					0.00000	101.50339				0.00	0	
<b>Total NN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN163</b>										<b>0.00</b>	<b>0</b>	
NN176 On 18/06/2024 Spot Bond					0.00000	101.43595				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			11.35000	11.35000	11.35000	98.58004				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			10.64000	10.64000	10.64000	101.48468				0.00	0	
<b>Total NN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN178</b>										<b>0.00</b>	<b>0</b>	
NN179 On 15/09/2028 Spot Bond			10.66500	10.66500	10.66500	100.49657				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	99.87549				0.00	0	
<b>Total NN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN196</b>										<b>0.00</b>	<b>0</b>	
NNF01:On 12/06/2025 Spot Bond					0.00000	104.37848				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01:On 24/06/2025 Spot Bond					0.00000	153.03000				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	141.34000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 15/07/2025 Spot Bond					0.00000	155.87000				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	153.48000				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	150.74829				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
<b>Total NNF080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF080</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
<b>Total NNF081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF081</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF089</b>										<b>0.00</b>	<b>0</b>	
NNF09: On 30/05/2023 Spot Bond					0.00000	101.79211				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	99.84283				0.00	0	
<b>Total NNF092 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NNF092</b>										<b>0.00</b>	<b>0</b>	
NNF09: On 30/05/2023 Spot Bond					0.00000	101.77507				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	101.78678				0.00	0	
<b>Total NNF094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF094</b>										<b>0.00</b>	<b>0</b>	
NNF09: On 13/06/2023 Spot Bond					0.00000	101.40993				0.00	0	
<b>Total NNF095 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF095</b>										<b>0.00</b>	<b>0</b>	
NNF09: On 20/06/2023 Spot Bond					0.00000	101.38572				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	101.38572				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					0.00000	101.13519				0.00	0	
<b>Total NNF098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF098</b>										<b>0.00</b>	<b>0</b>	
NNF09: On 29/03/2028 Spot Bond					0.00000	101.27522				0.00	0	
<b>Total NNF099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF099</b>										<b>0.00</b>	<b>0</b>	
NNF10: On 30/03/2028 Spot Bond					0.00000	101.24777				0.00	0	
<b>Total NNF100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF100</b>										<b>0.00</b>	<b>0</b>	
NNF10: On 03/07/2023 Spot Bond					0.00000	101.03491				0.00	0	
<b>Total NNF101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF101</b>										<b>0.00</b>	<b>0</b>	
NNF10: On 21/04/2028 Spot Bond					0.00000	100.73241				0.00	0	
<b>Total NNF102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF102</b>										<b>0.00</b>	<b>0</b>	
NNF10: On 04/05/2028 Spot Bond					0.00000	100.36463				0.00	0	
<b>Total NNF103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF103</b>										<b>0.00</b>	<b>0</b>	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	122.28128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	87.84765				0.00	0	100,969,60
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,969,60</b>
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	<b>100,969,60</b>
NQ1A2 On 22/05/2054 Spot Bond					0.00000	99.86060				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	99.87102				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	102.19265				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	99.86573				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	107.72945				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	99.86568				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	99.85755				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	99.86301				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	109.31802				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	99.88007				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
NRA02: On 31/05/2023 Spot Bond			4.30500	216.23758	4.30500	216.16024				0.00	0	23,000,00
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>23,000,00</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>23,000,00</b>
NRA02: On 30/11/2028 Spot Bond			12.08000	106.34759	12.08000	106.31333			17,573,984,000,000.00		1,454,800,000	1,615,800,00
<b>Total NRA028 SPOT</b>									<b>17,573,984,000,000.00</b>		<b>1,454,800,000</b>	<b>1,615,800,00</b>
<b>Total For NRA028</b>									<b>17,573,984,000,000.00</b>		<b>1,454,800,000</b>	<b>1,615,800,00</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	18.83598	100.00000	18.79407				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	102.11670				0.00	0	
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.57497				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	102.07850				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.48185				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.24765				0.00	0	
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC34</b>										<b>0.00</b>	<b>0</b>	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.75019				0.00	0	
<b>Total NTC35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC35</b>										<b>0.00</b>	<b>0</b>	
NTC36 On 07/09/2027 Spot Bond					0.00000	102.37806				0.00	0	418,000,00
<b>Total NTC36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>418,000,00</b>
<b>Total For NTC36</b>										<b>0.00</b>	<b>0</b>	<b>418,000,00</b>
NTC37 On 12/10/2027 Spot Bond					0.00000	100.89817				0.00	0	
<b>Total NTC37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC37</b>										<b>0.00</b>	<b>0</b>	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.76682				0.00	0	
<b>Total NTC38 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NTC38</b>										<b>0.00</b>	<b>0</b>	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.04908				0.00	0	
<b>Total NTC39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC39</b>										<b>0.00</b>	<b>0</b>	
NTCG0 On 19/03/2024 Spot Bond					0.00000	101.44408				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			9.24000	104.59685	9.24000	104.57119				0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML10 On 14/09/2025 Spot Bond			9.72000	105.29267	9.72000	105.26552				0.00	0	670,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	102.18415				0.00	0	1,200,000,00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
OML12 On 12/11/2025 Spot Bond					0.00000	101.75551				0.00	0	100,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	102.28895				0.00	200,000,000	100,000,00
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For OML13</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
OML14 On 23/06/2027 Spot Bond					0.00000	101.89450				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	100.47808				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	102.15878				0.00	200,000,000	100,000,00
<b>Total PARS01 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For PARS01</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
PARS0 On 13/12/2027 Spot Bond					0.00000	102.52078				0.00	0	500,000,00
<b>Total PARS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For PARS02</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
PEP02 On 10/03/2025 Spot Bond					0.00000	102.57531				0.00	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 PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.66788				0.00	0	18,000,000.00
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,000,000.00</b>
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	<b>18,000,000.00</b>
PEP04 On 05/05/2026 Spot Bond					0.00000	101.28988				0.00	0	4,500,000.00
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000.00</b>
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000.00</b>
PEP05 On 06/03/2026 Spot Bond					0.00000	101.76048				0.00	800,000,000	400,000.00
<b>Total PEP05 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000.00</b>
<b>Total For PEP05</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000.00</b>
PEP06 On 06/03/2028 Spot Bond					0.00000	101.71705				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	100.97900				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	102.03554				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	101.98231				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	102.01435				0.00	0	
<b>Total PMM60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM60</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			9.38500	107.58653	9.57000	106.99569				399,629,367,648,500.00	3,558,831,046,100	3,299,222,457,200
<b>Total R186 SPOT</b>										<b>19,629,367,648,500.00</b>	<b>558,831,046,100</b>	<b>299,222,457,200</b>
<b>Total For R186</b>										<b>19,629,367,648,500.00</b>	<b>558,831,046,100</b>	<b>299,222,457,200</b>
R197 On 07/12/2023 Spot Bond			2.70000	337.30365	2.65500	337.27939				323,028,000,000,000.00	119,640,000,000	504,490,000,000
<b>Total R197 SPOT</b>										<b>13,028,000,000,000.00</b>	<b>119,640,000,000</b>	<b>504,490,000,000</b>
<b>Total For R197</b>										<b>13,028,000,000,000.00</b>	<b>119,640,000,000</b>	<b>504,490,000,000</b>
R202 On 07/12/2033 Spot Bond			4.84000	247.63277	4.73000	249.85735				9,229,692,208,000.00	1,906,961,200	48,191,789,400
<b>Total R202 SPOT</b>										<b>9,229,692,208,000.00</b>	<b>1,906,961,200</b>	<b>48,191,789,400</b>
<b>Total For R202</b>										<b>9,229,692,208,000.00</b>	<b>1,906,961,200</b>	<b>48,191,789,400</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2030 On 31/01/2030 Spot Bond			10.72000	89.56472	10.82500	89.08782			687,712,340,800,000.00	3,608,928,390,000	557,098,322,100
<b>Total R2030 SPOT</b>									<b>17,712,340,800,000.00</b>	<b>608,928,390,000</b>	<b>557,098,322,100</b>
<b>Total For R2030</b>									<b>17,712,340,800,000.00</b>	<b>608,928,390,000</b>	<b>557,098,322,100</b>
R2032 On 31/03/2032 Spot Bond			11.40500	83.74059	11.50500	83.23295			236,853,377,783,000.00	1,317,128,748,600	960,615,610,500
<b>Total R2032 SPOT</b>									<b>16,853,377,783,000.00</b>	<b>317,128,748,600</b>	<b>960,615,610,500</b>
<b>Total For R2032</b>									<b>16,853,377,783,000.00</b>	<b>317,128,748,600</b>	<b>960,615,610,500</b>
R2035 On 28/02/2035 Spot Bond			11.89500	82.98991	11.95500	82.64126			671,791,452,660,000.00	3,082,958,508,000	1,138,839,892,000
<b>Total R2035 SPOT</b>									<b>11,791,452,660,000.00</b>	<b>082,958,508,000</b>	<b>138,839,892,000</b>
<b>Total For R2035</b>									<b>11,791,452,660,000.00</b>	<b>082,958,508,000</b>	<b>138,839,892,000</b>
R2037 On 31/01/2037 Spot Bond			12.20000	78.13839	12.26000	77.79227			868,495,781,100,000.00	1,300,696,375,500	1,009,700,585,300
<b>Total R2037 SPOT</b>									<b>8,495,781,100,000.00</b>	<b>300,696,375,500</b>	<b>009,700,585,300</b>
<b>Total For R2037</b>									<b>8,495,781,100,000.00</b>	<b>300,696,375,500</b>	<b>009,700,585,300</b>
R2040 On 31/01/2040 Spot Bond			12.33500	79.25180	12.39000	78.91350			067,659,806,422,500.00	1,789,027,953,500	1,143,152,823,300
<b>Total R2040 SPOT</b>									<b>7,659,806,422,500.00</b>	<b>789,027,953,500</b>	<b>143,152,823,300</b>
<b>Total For R2040</b>									<b>7,659,806,422,500.00</b>	<b>789,027,953,500</b>	<b>143,152,823,300</b>
R2044 On 31/01/2044 Spot Bond			12.39500	75.58577	12.44500	75.27656			354,390,182,296,500.00	1,400,112,156,700	1,863,744,815,900
<b>Total R2044 SPOT</b>									<b>4,390,182,296,500.00</b>	<b>400,112,156,700</b>	<b>363,744,815,900</b>
<b>Total For R2044</b>									<b>4,390,182,296,500.00</b>	<b>400,112,156,700</b>	<b>363,744,815,900</b>
R2048 On 28/02/2048 Spot Bond			12.34000	74.24970	12.39000	73.93645			311,050,780,242,000.00	2,780,474,131,300	1,226,073,599,200
<b>Total R2048 SPOT</b>									<b>11,050,780,242,000.00</b>	<b>780,474,131,300</b>	<b>226,073,599,200</b>
<b>Total For R2048</b>									<b>11,050,780,242,000.00</b>	<b>780,474,131,300</b>	<b>226,073,599,200</b>
R2053 On 31/03/2053 Spot Bond			12.37000	95.63542	12.37000	95.60406			437,827,909,912,000.00	116,235,077,600	121,411,497,200
<b>Total R2053 SPOT</b>									<b>7,827,909,912,000.00</b>	<b>116,235,077,600</b>	<b>121,411,497,200</b>
<b>Total For R2053</b>									<b>7,827,909,912,000.00</b>	<b>116,235,077,600</b>	<b>121,411,497,200</b>
R209 On 31/03/2036 Spot Bond			11.93000	63.90845	11.99500	63.58336			676,030,928,532,000.00	894,889,432,400	849,687,258,700
<b>Total R209 SPOT</b>									<b>6,030,928,532,000.00</b>	<b>894,889,432,400</b>	<b>349,687,258,700</b>
<b>Total For R209</b>									<b>6,030,928,532,000.00</b>	<b>894,889,432,400</b>	<b>349,687,258,700</b>
R210 On 31/03/2028 Spot Bond			3.91000	223.56637	3.90000	223.58950			34,931,014,894,000.00	8,933,763,400	198,220,881,700
<b>Total R210 SPOT</b>									<b>4,931,014,894,000.00</b>	<b>8,933,763,400</b>	<b>198,220,881,700</b>
<b>Total For R210</b>									<b>4,931,014,894,000.00</b>	<b>8,933,763,400</b>	<b>198,220,881,700</b>
R213 On 28/02/2031 Spot Bond			11.15500	80.23013	11.26500	79.72525			812,666,670,264,000.00	431,435,828,800	1,191,717,314,500
<b>Total R213 SPOT</b>									<b>12,666,670,264,000.00</b>	<b>431,435,828,800</b>	<b>191,717,314,500</b>
<b>Total For R213</b>									<b>12,666,670,264,000.00</b>	<b>431,435,828,800</b>	<b>191,717,314,500</b>
R214 On 28/02/2041 Spot Bond			12.23500	60.16917	12.28500	59.91206			511,388,002,029,000.00	286,995,341,400	599,318,056,900
<b>Total R214 SPOT</b>									<b>11,388,002,029,000.00</b>	<b>286,995,341,400</b>	<b>599,318,056,900</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R214</b>										11,388,002,029,000.00	286,995,341,400	599,318,056,90
RDFB1 On 05/12/2023 Spot Bond					0.00000	102.16688				0.00	0	
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.45625				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.71601				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	101.71147				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.75309				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.23867				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	102.26986				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.22488				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.61925				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	101.16168				0.00	0	
<b>Total RDFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG02</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.41810				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	101.46361				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RDFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG04</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.69636				0.00	0	
<b>Total RDFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG05</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.71138				0.00	0	
<b>Total RDFG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG06</b>										<b>0.00</b>	<b>0</b>	
RED13 On 13/05/2026 Spot Bond					0.00000	100.30844				0.00	0	
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	
RED16 On 07/12/2023 Spot Bond					0.00000	102.49203				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED17 On 14/11/2025 Spot Bond					0.00000	100.05796				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	99.99930				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40 On 29/01/2024 Spot Bond					0.00000	100.53417				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2023 Spot Bond					0.00000	102.43323				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	100.24546				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2026 Spot Bond					0.00000	101.17297				0.00	0	
<b>Total RED706 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED706</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2026 Spot Bond					0.00000	101.28103				0.00	0	
<b>Total RED707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED707</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES49 On 03/08/2023 Spot Bond					0.00000	100.44727				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	100.82973				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	100.59123				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>										<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond					0.00000	101.46076				0.00	0	
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	
RES59 On 13/10/2027 Spot Bond					0.00000	100.88557				0.00	0	
<b>Total RES59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES59</b>										<b>0.00</b>	<b>0</b>	
RES60 On 06/12/2025 Spot Bond					0.00000	101.72511				0.00	0	
<b>Total RES60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES60</b>										<b>0.00</b>	<b>0</b>	
RES61 On 15/12/2027 Spot Bond					0.00000	101.54689				0.00	0	
<b>Total RES61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES61</b>										<b>0.00</b>	<b>0</b>	
RES62 On 13/02/2028 Spot Bond					0.00000	100.05001				0.00	0	
<b>Total RES62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES62</b>										<b>0.00</b>	<b>0</b>	
RES63 On 15/09/2026 Spot Bond					0.00000	101.50637				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	101.39789				0.00	0	
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.39317				0.00	0	
<b>Total RFCA2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA2</b>										<b>0.00</b>	<b>0</b>	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.45771				0.00	0	
<b>Total RFCB1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 RFCB1</b>										<b>0.00</b>	<b>0</b>	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.44197				0.00	0	
<b>Total RFCB2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC2</b>										<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.52851				0.00	0	
<b>Total RFCC1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC1</b>										<b>0.00</b>	<b>0</b>	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.51278				0.00	0	
<b>Total RFCC2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC2</b>										<b>0.00</b>	<b>0</b>	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.70146				0.00	0	
<b>Total RFCD1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD1</b>										<b>0.00</b>	<b>0</b>	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.68574				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	103.29139				0.00	0	110,000,000,00
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000,00</b>
<b>Total For RN2027</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000,00</b>
RN2030 On 17/09/2030 Spot Bond					0.00000	100.73776				0.00	100,000,000,000	686,500,000,00
<b>Total RN2030 SPOT</b>										<b>0.00</b>	<b>100,000,000,000</b>	<b>686,500,000,00</b>
<b>Total For RN2030</b>										<b>0.00</b>	<b>100,000,000,000</b>	<b>686,500,000,00</b>
RW23 On 10/12/2023 Spot Bond			10.50000	103.61253	10.50000	103.58340				0.00	0	
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			12.36000	96.12715	12.36000	96.09548				0.00	0	
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			12.57500	94.60536	12.57500	94.57367				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.76676				0.00	0	15,600,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,600,000,00</b>
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	<b>15,600,000,00</b>
RWL28 On 30/06/2028 Spot Bond			11.50500	96.86158	11.50500	96.83182				0.00	0	
<b>Total RWL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL28</b>										<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.52854				0.00	0	
<b>Total SBN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>										<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.81496				0.00	0	
<b>Total SBN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN03</b>										<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			9.96000	100.30800	9.96000	100.28151				0.00	0	
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.36185				0.00	0	
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			9.84000	102.61161	9.84000	102.58437				0.00	0	1,200,000,00
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
SBS3 On 25/05/2026 Spot Bond			9.97000	95.32634	9.97000	95.30072				0.00	0	
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			10.25500	102.67379	10.25500	102.64558				0.00	0	
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			9.87000	101.90171	9.87000	101.87504				0.00	0	17,607,898,70
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>17,607,898,70</b>
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	<b>17,607,898,70</b>
SBS38 On 29/01/2025 Spot Bond			9.86000	101.53281	9.86000	101.50582				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS39 On 29/01/2030 Spot Bond			11.01000	96.84409	11.01000	96.81542				0.00	0	5,000,000,00
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
SBS42 On 12/11/2025 Spot Bond			9.90000	101.76432	9.90000	101.73760				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			10.38000	101.71826	10.38000	101.69030				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			9.55000	9.55000	9.55000	102.98502				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.61563				0.00	400,000,000	200,000,00
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	102.74894				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.47874				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.97653				0.00	400,000,000	200,000,00
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
SBS62 On 31/01/2024 Spot Bond					0.00000	100.70652				0.00	14,820,000,000	14,080,000,00
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>14,820,000,000</b>	<b>14,080,000,00</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>14,820,000,000</b>	<b>14,080,000,00</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	101.11478				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.18325				0.00	600,000,000	300,000,00
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For SBS64</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
SBS65 On 15/05/2024 Spot Bond					0.00000	100.51928				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</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 SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.99781				0.00	800,000,000	400,000,000
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	100.25619				0.00	160,000,000	40,000,000
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>40,000,000</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>160,000,000</b>	<b>40,000,000</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	101.90095				0.00	0	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	100.74894				0.00	300,000,000	150,000,000
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For SBS70</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
SBS71 On 02/02/2027 Spot Bond					0.00000	100.48758				0.00	0	0
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.00351				0.00	800,000,000	400,000,000
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For SBS72</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
SBS74 On 26/04/2025 Spot Bond					0.00000	100.81084				0.00	0	0
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS74</b>										<b>0.00</b>	<b>0</b>	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.17256				0.00	0	0
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	
SBS76 On 26/04/2032 Spot Bond					0.00000	102.03058				0.00	0	0
<b>Total SBS76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS76</b>										<b>0.00</b>	<b>0</b>	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.06393				0.00	0	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	101.81222				0.00	0	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	102.44920				0.00	200,000,000	100,000,000

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 SBS79 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For SBS79</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
SBS80 On 03/02/2028 Spot Bond			10.46500	10.46500	10.46500	97.77681				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			3.55500	335.76895	3.55500	335.65584				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			5.48000	5.48000	5.48000	234.56265				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.89427				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	99.27800				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>	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.63546				0.00	0	
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	
SBT104 On 30/09/2025 Spot Bond					0.00000	105.61699				0.00	0	
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	
SBT106 On 31/12/2026 Spot Bond					0.00000	104.65945				0.00	0	
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	
SBT107 On 08/04/2027 Spot Bond					0.00000	103.59509				0.00	0	
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT107</b>										<b>0.00</b>	<b>0</b>	
SBT108 On 13/07/2027 Spot Bond					0.00000	103.45453				0.00	0	
<b>Total SBT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT108</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT10 On 31/12/2027 Spot Bond					0.00000	101.71289				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	102.53458				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT20 On 03/12/2023 Spot Bond			10.45500	104.69894	10.45500	104.66963				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	100.80032				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT20 On 31/01/2025 Spot Bond					0.00000	101.36232				0.00	640,000,000	320,000,000
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>640,000,000</b>	<b>320,000,000</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>640,000,000</b>	<b>320,000,000</b>
SBT20 On 25/06/2025 Spot Bond					0.00000	105.56570				0.00	2,080,000,000	2,105,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>2,080,000,000</b>	<b>2,105,000,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>2,080,000,000</b>	<b>2,105,000,000</b>
SBT20 On 28/11/2025 Spot Bond					0.00000	104.33878				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>	
SBT20 On 29/06/2026 Spot Bond					0.00000	102.48741				0.00	16,600,000,000	8,300,000,000
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>16,600,000,000</b>	<b>8,300,000,000</b>
<b>Total For SBT209</b>										<b>0.00</b>	<b>16,600,000,000</b>	<b>8,300,000,000</b>
SLI5 On 16/08/2026 Spot Bond					0.00000	100.71274				0.00	1,000,000,000	500,000,000
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For SLI5</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
SLI6 On 16/08/2028 Spot Bond					0.00000	100.46653				0.00	0	
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	
SLI7 On 16/08/2028 Spot Bond			10.52000	93.78234	10.52000	93.75578				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.21994				0.00	0	474,300,000
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>474,300,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	<b>474,300,00</b>
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.05135				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.05078				0.00	0	
<b>Total SLRA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA8</b>										<b>0.00</b>	<b>0</b>	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.05220				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	100.05348				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.05292				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.05182				0.00	440,000,000	220,000,00
<b>Total SLRB8 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,00</b>
<b>Total For SLRB8</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,00</b>
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.05323				0.00	0	
<b>Total SLRB9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB9</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.05453				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.05423				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.05390				0.00	0	
<b>Total SLRC8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC8</b>										<b>0.00</b>	<b>0</b>	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.05528				0.00	0	
<b>Total SLRC9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC9</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	102.00046				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.48107				0.00	0	
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT06</b>										<b>0.00</b>	<b>0</b>	
SNT07 On 06/04/2028 Spot Bond					0.00000	101.05600				0.00	0	50,000,00
<b>Total SNT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For SNT07</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
SOL01 On 17/10/2025 Spot Bond					0.00000	101.10659				0.00	0	
<b>Total SOL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOL01</b>										<b>0.00</b>	<b>0</b>	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.41407				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	100.32420				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	99.87979				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2026 Spot Bond					0.00000	99.87815				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2025 Spot Bond					0.00000	99.87965				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	99.87761				0.00	0	
<b>Total SPDA17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA17</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.73145				0.00	5,000,000,000	5,000,000,00
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,00</b>
<b>Total For SPG004</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,00</b>
SPG00 On 15/03/2024 Spot Bond					0.00000	102.12489				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG007 On 18/06/2024 Spot Bond					0.00000	101.87032				0.00	0	50,000,00
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
SPG009 On 15/10/2024 Spot Bond					0.00000	101.22180				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG010 On 01/12/2023 Spot Bond					0.00000	102.36986				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SPG011 On 12/07/2025 Spot Bond					0.00000	101.07466				0.00	0	
<b>Total SPG011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG011</b>										<b>0.00</b>	<b>0</b>	
SPG012 On 29/03/2028 Spot Bond					0.00000	101.15975				0.00	0	
<b>Total SPG012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG012</b>										<b>0.00</b>	<b>0</b>	
SPGC03 On 12/07/2023 Spot Bond					0.00000	100.86053				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>	
SPGC04 On 29/03/2024 Spot Bond					0.00000	101.08411				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	0.00000				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.82917				0.00	500,000,000	500,000,00
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,00</b>
<b>Total For SSA08</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,00</b>
SSN011 On 31/01/2025 Spot Bond			5.09000	5.09000	5.09000	164.42914				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>	
SSN017 On 21/12/2026 Spot Bond			9.54500	107.09907	9.54500	107.07164				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>	
SSN021 On 28/02/2031 Spot Bond			10.75500	82.01173	10.75500	81.98838				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02: On 07/12/2023 Spot Bond					0.00000	101.12585				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 13/10/2023 Spot Bond					0.00000	101.35637				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 13/10/2023 Spot Bond			10.00000	100.80987	10.00000	100.78333				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			5.73500	114.16464	5.73500	114.11941				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.28758				0.00	1,000,000,000	500,000,000
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For SSN044</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
SSN04: On 30/04/2027 Spot Bond					0.00000	100.28300				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.43611				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 08/12/2023 Spot Bond			3.68500	3.68500	3.68500	335.42259				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2025 Spot Bond			4.49500	4.49500	4.49500	166.03902				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2038 Spot Bond			5.93500	5.93500	5.93500	111.52499				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2029 Spot Bond			5.07000	5.07000	5.07000	115.81683				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			5.08000	5.08000	5.08000	212.08555				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.99168				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.96824				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN069 On 15/06/2023 Spot Bond					0.00000	101.59677				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN073 On 15/06/2023 Spot Bond					0.00000	101.57279				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN074 On 15/06/2028 Spot Bond					0.00000	103.41252				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN075 On 15/06/2023 Spot Bond					0.00000	101.67394				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN076 On 19/06/2023 Spot Bond					0.00000	101.46274				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.91148				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN078 On 27/08/2024 Spot Bond					0.00000	99.68161				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.71559				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.30358				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 07/12/2033 Spot Bond			5.60500	5.60500	5.60500	232.12430				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.60918				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.95204				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.82520				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			11.49000	86.32517	11.49000	86.29853				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.58830				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/03/2028 Spot Bond			5.06000	212.35472	5.06000	212.27477				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			5.68000	230.76683	5.68000	230.67597				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN111: On 31/03/2024 Spot Bond					0.00000	95.05084				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 11/06/2023 Spot Bond					0.00000	101.50548				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.73725				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>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 SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 27/10/2023 Spot Bond					0.00000	97.86149				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.63531				0.00	0	
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 09/11/2023 Spot Bond					0.00000	97.83156				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 21/02/2024 Spot Bond			8.29000	8.29000	8.29000	99.21014				0.00	0	
<b>Total SSN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 08/06/2023 Spot Bond					0.00000	101.60112				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	98.14931				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	100.92158				0.00	0	
<b>Total SSN174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN174</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 31/03/2046 Spot Bond			5.06024	106.81006	5.06024	106.76985				0.00	0	
<b>Total SSN175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN175</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 31/12/2050 Spot Bond			5.04349	43.43293	5.04349	108.70337				0.00	0	
<b>Total SSN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN176</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 28/09/2027 Spot Bond					0.00000	101.38247				0.00	0	
<b>Total SSN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN178</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 09/06/2024 Spot Bond					0.00000	101.54788				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	99.97657				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN183</b>										<b>0.00</b>	<b>0</b>	
SSN183 On 17/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN185</b>										<b>0.00</b>	<b>0</b>	
SSN185 On 22/05/2023 Spot Bond					0.00000	99.88507				0.00	0	
<b>Total SSN186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN186</b>										<b>0.00</b>	<b>0</b>	
SSN186 On 22/05/2023 Spot Bond					0.00000	99.88507				0.00	0	
<b>Total SSN187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN187</b>										<b>0.00</b>	<b>0</b>	
SSN187 On 23/05/2023 Spot Bond					0.00000	101.89352				0.00	0	
<b>Total SSN188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN188</b>										<b>0.00</b>	<b>0</b>	
SSN188 On 23/05/2023 Spot Bond					0.00000	101.89352				0.00	0	
<b>Total SSN189 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN189</b>										<b>0.00</b>	<b>0</b>	
SSN189 On 30/05/2023 Spot Bond					0.00000	101.77080				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>	
SSN190 On 14/06/2023 Spot Bond					0.00000	101.42994				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>	
SSN191 On 15/06/2023 Spot Bond					0.00000	101.41851				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>	
SSN192 On 15/06/2023 Spot Bond					0.00000	101.41851				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>	
SSN193 On 20/06/2023 Spot Bond					0.00000	101.30039				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>	
SSN194 On 20/09/2023 Spot Bond					0.00000	101.28458				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN19( On 17/05/2023 Spot Bond			5.42000	5.42000	5.42000	99.49162				0.00	0	
<b>Total SSN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN196</b>										<b>0.00</b>	<b>0</b>	
SSN19( On 03/08/2023 Spot Bond					0.00000	100.32541				0.00	0	
<b>Total SSN198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN198</b>										<b>0.00</b>	<b>0</b>	
SST201 On 08/12/2026 Spot Bond					0.00000	102.79568				0.00	8,800,000,000	5,400,000,000
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>8,800,000,000</b>	<b>5,400,000,000</b>
<b>Total For SST201</b>										<b>0.00</b>	<b>8,800,000,000</b>	<b>5,400,000,000</b>
SST202 On 31/08/2027 Spot Bond					0.00000	103.30259				0.00	0	1,500,000,000
<b>Total SST202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For SST202</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
SST203 On 03/03/2028 Spot Bond					0.00000	101.91895				0.00	0	
<b>Total SST203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST203</b>										<b>0.00</b>	<b>0</b>	
STF001 On 01/03/2027 Spot Bond					0.00000	104.91496				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	101.66092				0.00	0	
<b>Total STF002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For STF002</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			10.06000	98.97313	10.06000	98.94659				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T16A10 On 21/08/2024 Spot Bond					0.00000	99.94135				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	99.93052				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	99.88693				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A13 On 21/02/2024 Spot Bond					0.00000	99.94432				0.00	0	
<b>Total T17A13 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 T17A13</b>									<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	99.87604			0.00	0	
<b>Total T17A21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>									<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	99.63790			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	99.87604			0.00	0	
<b>Total T17A23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For T17A23</b>									<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			8.19000	99.31518	8.19000	99.29316			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			8.70000	99.45223	8.70000	99.42883			0.00	0	
<b>Total T17A32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>									<b>0.00</b>	<b>0</b>	
T18A11 On 21/08/2025 Spot Bond					0.00000	99.81851			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	99.87830			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	99.87544			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	99.87612			0.00	0	
<b>Total T18A22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For T18A22</b>									<b>0.00</b>	<b>0</b>	
T18A32 On 21/08/2027 Spot Bond			10.27000	99.44128	10.27000	99.41376		10,660,260,000,000.00	1,038,000,000	519,000,00	
<b>Total T18A32 SPOT</b>								<b>10,660,260,000,000.00</b>	<b>1,038,000,000</b>	<b>519,000,00</b>	
<b>Total For T18A32</b>								<b>10,660,260,000,000.00</b>	<b>1,038,000,000</b>	<b>519,000,00</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	100.00880			0.00	0	
<b>Total TC001 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TC001</b>									<b>0.00</b>	<b>0</b>	
TC002 On 15/02/2027 Spot Bond					0.00000	100.05872			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC002</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.08387				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.89699				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.12059				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.61287				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.06063				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.85192				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.66063				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.77615				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.05209				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.13426				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.68519				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS17C On 30/11/2026 Spot Bond					0.00000	101.80267				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	99.91471				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	99.97311				0.00	0	
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS172</b>										<b>0.00</b>	<b>0</b>	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.35307				0.00	0	
<b>Total TFS173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS173</b>										<b>0.00</b>	<b>0</b>	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.51079				0.00	0	
<b>Total TFS174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS174</b>										<b>0.00</b>	<b>0</b>	
TFS175 On 13/03/2026 Spot Bond					0.00000	101.48174				0.00	0	
<b>Total TFS175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS175</b>										<b>0.00</b>	<b>0</b>	
TFS176 On 13/03/2028 Spot Bond					0.00000	101.51176				0.00	0	
<b>Total TFS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS176</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH16A2 On 21/08/2024 Spot Bond					0.00000	99.87630				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>	
TH16A3 On 21/08/2024 Spot Bond			9.47000	100.85162	9.47000	100.82585				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>	
TH16A5 On 21/08/2024 Spot Bond					0.00000	99.87563				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>	
TH16A8 On 21/08/2024 Spot Bond					0.00000	99.87603				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			6.74000	100.18923	6.74000	100.17088				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.87308				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.98528				0.00	200,000,000	100,000,000
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For TH16B2</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
TH16B: On 21/08/2024 Spot Bond					0.00000	99.86798				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.86892				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.86248				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	99.86423				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	99.84016				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	99.82882				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	99.83549				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	99.86991				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	99.87195				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.87263				0.00	560,000,000	280,000,00
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>560,000,000</b>	<b>280,000,00</b>
<b>Total For TH17B3</b>										<b>0.00</b>	<b>560,000,000</b>	<b>280,000,00</b>
TH17C: On 21/02/2026 Spot Bond					0.00000	99.86502				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	99.86814				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	99.86855				0.00	0	
<b>Total TH17C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C3</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.84004				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	99.84505				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	99.84817				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	99.88393				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	99.87273				0.00	0	
<b>Total TH18B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18B1</b>										<b>0.00</b>	<b>0</b>	
TH18B: On 21/08/2027 Spot Bond					0.00000	99.70259				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	99.86325				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH18C: On 21/08/2027 Spot Bond					0.00000	99.86596				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	99.84973				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	99.85243				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	99.88388				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	99.88397				0.00	0	
<b>Total TH18O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18O2</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			10.13000	101.25730	10.13000	101.23011				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	101.22361				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			10.04000	99.28892	10.04000	99.26235				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	101.94951				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	102.14750				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	102.30084				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	100.55977				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</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 TL32</b>										<b>0.00</b>	<b>0</b>	
TL33 On 09/03/2033 Spot Bond					0.00000	101.76929				0.00	0	
<b>Total TL33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL33</b>										<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			10.60000	100.38567	10.60000	100.35791				0.00	0	200,000,00
<b>Total TN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For TN23</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	71.64060	100.00000	71.50744				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			10.72000	99.88889	10.72000	99.86007			72,727,696,000.00		6,784,300	1,671,348,60
<b>Total TN25 SPOT</b>									<b>72,727,696,000.00</b>		<b>6,784,300</b>	<b>1,671,348,60</b>
<b>Total For TN25</b>									<b>72,727,696,000.00</b>		<b>6,784,300</b>	<b>1,671,348,60</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	26.08472	100.00000	26.02635				0.00	0	
<b>Total TN25/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>										<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			12.09000	89.28636	12.09000	89.25789			73,722,402,000.00		6,097,800	21,054,696,80
<b>Total TN27 SPOT</b>									<b>73,722,402,000.00</b>		<b>6,097,800</b>	<b>21,054,696,80</b>
<b>Total For TN27</b>									<b>73,722,402,000.00</b>		<b>6,097,800</b>	<b>21,054,696,80</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	11.36949	100.00000	11.34447				0.00	0	
<b>Total TN27/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>										<b>0.00</b>	<b>0</b>	
TN29 On 07/02/2029 Spot Bond			11.75500	96.69422	11.75500	96.66371				0.00	0	
<b>Total TN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN29</b>										<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			12.37500	92.17715	12.37500	92.14691			82,912,500,000,000.00		6,700,000,000	6,400,000,00
<b>Total TN30 SPOT</b>									<b>82,912,500,000,000.00</b>		<b>6,700,000,000</b>	<b>6,400,000,00</b>
<b>Total For TN30</b>									<b>82,912,500,000,000.00</b>		<b>6,700,000,000</b>	<b>6,400,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	114.85399	8.00000	114.82938				0.00	0	
<b>Total TN30/R2030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>										<b>0.00</b>	<b>0</b>	
TN34 On 07/02/2034 Spot Bond			13.16200	92.83262	13.16200	92.79993				0.00	0	
<b>Total TN34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN34</b>										<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			13.45500	83.09984	13.45500	83.07028			61,477,240,500.00		4,569,100	623,690,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TN40 SPOT</b>										<b>61,477,240,500.00</b>	<b>4,569,100</b>	<b>623,690,80</b>
<b>Total For TN40</b>										<b>61,477,240,500.00</b>	<b>4,569,100</b>	<b>623,690,80</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	101.12201	10.75000	101.09309				0.00	0	
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.18000				0.00	1,100,000,000	1,100,000,00
<b>Total TNF25 SPOT</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>1,100,000,00</b>
<b>Total For TNF25</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>1,100,000,00</b>
TNF27 On 07/02/2027 Spot Bond					0.00000	100.24844				0.00	0	
<b>Total TNF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF27</b>										<b>0.00</b>	<b>0</b>	
TNI33 On 28/02/2033 Spot Bond			6.13000	103.23105	6.13000	102.62252				0.00	0	
<b>Total TNI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNI33</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.52525				0.00	0	
<b>Total TR5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A11</b>										<b>0.00</b>	<b>0</b>	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.38386				0.00	0	
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.40101				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.42462				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A31 On 20/06/2026 Spot Bond			8.59000	100.49166	8.59000	100.46844				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	100.89643				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A4 On 13/04/2024 Spot Bond			10.00000	100.21024	10.00000	100.18353				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond					0.00000	100.89643				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			9.60000	99.97879	9.60000	99.95317				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.05384				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.26770				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.51273				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	101.46553				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.77206				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.77206				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	93.84815				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	93.30006				0.00	0	
<b>Total TSP265 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP265</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.74207				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.47310				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.88107				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 29/05/2023 Spot Bond					0.00000	101.73002				0.00	0	
<b>Total TWC437 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC437</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 05/06/2023 Spot Bond					0.00000	101.64145				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	100.27721				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	101.53457				0.00	0	
<b>Total TWC440 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC440</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 30/06/2023 Spot Bond					0.00000	101.08436				0.00	0	
<b>Total TWC441 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC441</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 13/07/2023 Spot Bond					0.00000	100.78380				0.00	0	
<b>Total TWC442 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC442</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 19/07/2023 Spot Bond					0.00000	100.77908				0.00	0	
<b>Total TWC443 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC443</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 10/08/2023 Spot Bond					0.00000	100.44679				0.00	0	
<b>Total TWC444 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC444</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			11.89000	100.76110	11.89000	100.72947				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.04958				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.00231				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.05038				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.05370				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.04932				0.00	0	
<b>Total UU1A07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A07</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.05448				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			11.04000	11.04000	11.04000	98.04782				0.00	0	
<b>Total UU1A09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A09</b>										<b>0.00</b>	<b>0</b>	
UU1A1 On 15/05/2024 Spot Bond					0.00000	100.27381				0.00	0	
<b>Total UU1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A10</b>										<b>0.00</b>	<b>0</b>	
UU1A1 On 15/05/2026 Spot Bond					0.00000	100.30201				0.00	0	
<b>Total UU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A11</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.05448				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.05573				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.31453				0.00	0	
<b>Total UU1B04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B04</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.06124				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.06228				0.00	0	
<b>Total UU1C02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.06072				0.00	0	
<b>Total UU1C03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C03</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.34418				0.00	0	
<b>Total UU1C04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C04</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	99.83529				0.00	0	1,600,000,00
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
VKE16 On 14/02/2025 Spot Bond					0.00000	100.74977				0.00	0	400,000,00
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
VKE18 On 27/08/2024 Spot Bond					0.00000	100.55840				0.00	0	
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>										<b>0.00</b>	<b>0</b>	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.06722				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	99.73126				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	101.41241				0.00	200,000,000	100,000,00
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For WHL03</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total for SPOT</b>										<b>2.72e+017</b>	<b>792,296,727,200</b>	<b>527,369,814,50</b>
<b>Total for SPOT :</b>										<b>2.72e+017</b>	<b>792,296,727,200</b>	<b>527,369,814,50</b>
<b>Total Futures</b>										<b>2.72e+017</b>	<b>792,296,733,660</b>	<b>527,371,092,57</b>
<b>Total Options</b>										<b>12 184 952.00</b>	<b>8,950</b>	<b>120,50</b>
<b>Grand Total:</b>										<b>2.72e+017</b>	<b>792,296,742,610</b>	<b>527,371,213,10</b>