



Johannesburg  
Stock Exchange

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

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

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

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 02/08/2023

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			12.49158	74.74494	12.40112	75.15468			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.62966	72.60212	12.53516	73.02179			0.00	0	
ES33 On 01/02/2024 Bond Future			12.76851	74.25400	12.66987	74.68335			0.00	0	
ES33 On 02/05/2024 Bond Future			12.91114	72.14580	12.80828	72.58455			0.00	0	
ES33 On 01/08/2024 Bond Future			13.05388	73.81542	12.94653	74.26405			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			12.96651	71.24110	12.83580	71.92017			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			13.09913	68.55561	12.96302	69.25054			0.00	0	
ES42 On 01/02/2024 Bond Future			13.22605	70.11550	13.08460	70.82638			0.00	0	
ES42 On 02/05/2024 Bond Future			13.36099	67.45016	13.21387	68.17686			0.00	0	
ES42 On 01/08/2024 Bond Future			13.49364	69.01044	13.34073	69.75370			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			169.38451	169.38451	169.48756	169.48756			0.00	0	8

an  
est

50  
0  
0  
0  
0  
0

**50**

**50**

30

0

0

0

0

**10**

**10**

12

PM

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
I2025	On	02/11/2023	Bond Future			173.13621	173.13621	173.24355	173.24355				0.00	0	5,56
I2025	On	01/02/2024	Bond Future			175.28862	175.28862	175.39853	175.39853				0.00	0	2
I2025	On	02/05/2024	Bond Future			179.28336	179.28336	179.39497	179.39497				0.00	0	
I2025	On	01/08/2024	Bond Future			181.60462	181.60462	181.71774	181.71774				0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,55</b>	
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>6,55</b>	
I2029	On	03/08/2023	Bond Future			123.67315	123.67315	123.49441	123.49441				0.00	0	1,07
I2029	On	02/11/2023	Bond Future			125.08312	125.08312	124.90191	124.90191				0.00	0	1,28
I2029	On	01/02/2024	Bond Future			127.92896	127.92896	127.74384	127.74384				0.00	0	7,
I2029	On	02/05/2024	Bond Future			129.48322	129.48322	129.29306	129.29306				0.00	0	
I2029	On	01/08/2024	Bond Future			132.48142	132.48142	132.28644	132.28644				0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,05</b>	
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>3,05</b>	
I2033	On	03/08/2023	Bond Future			117.82685	117.82685	118.04165	118.04165				0.00	0	9,
I2033	On	02/11/2023	Bond Future			119.01204	119.01204	119.23304	119.23304				0.00	0	2,28
I2033	On	01/02/2024	Bond Future			121.71971	121.71971	121.94588	121.94588				0.00	0	6,14
I2033	On	02/05/2024	Bond Future			123.03738	123.03738	123.26793	123.26793				0.00	0	
I2033	On	01/08/2024	Bond Future			125.88645	125.88645	126.12184	126.12184				0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,37</b>	
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>9,37</b>	
I2038	On	03/08/2023	Bond Future			127.48071	127.48071	127.19944	127.19944				0.00	0	6,
I2038	On	02/11/2023	Bond Future			130.30431	130.30431	130.01824	130.01824				19,024,429.26	146	4,60
I2038	On	01/02/2024	Bond Future			131.25890	131.25890	130.96634	130.96634				0.00	0	
I2038	On	02/05/2024	Bond Future			134.25002	134.25002	133.95017	133.95017				0.00	0	
I2038	On	01/08/2024	Bond Future			135.29960	135.29960	134.99182	134.99182				0.00	0	
<b>Total I2038 Future</b>												<b>19,024,429.26</b>	<b>146</b>	<b>5,26</b>	
<b>Total For I2038</b>												<b>19,024,429.26</b>	<b>146</b>	<b>5,26</b>	
I2046	On	03/08/2023	Bond Future			112.67854	112.67854	112.69300	112.69300				0.00	0	10,13
I2046	On	02/11/2023	Bond Future			113.08561	113.08561	113.10172	113.10172				0.00	0	16,07
I2046	On	01/02/2024	Bond Future			115.65849	115.65849	115.67513	115.67513				0.00	0	
I2046	On	02/05/2024	Bond Future			116.15501	116.15501	116.17132	116.17132				0.00	0	
I2046	On	01/08/2024	Bond Future			118.84433	118.84433	118.86049	118.86049				0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>26,20</b>	
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>26,20</b>	
I2050	On	03/08/2023	Bond Future			112.27703	112.27703	111.90384	111.90384				0.00	0	9,12
I2050	On	02/11/2023	Bond Future			114.76396	114.76396	114.38385	114.38385				0.00	0	14,0
I2050	On	01/02/2024	Bond Future			115.13563	115.13563	114.74681	114.74681				0.00	0	
I2050	On	02/05/2024	Bond Future			117.75917	117.75917	117.36107	117.36107				0.00	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
I2050	On	01/08/2024	Bond Future			118.19005	118.19005	117.78185	117.78185			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>23,13</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>23,13</b>
R186	On	03/08/2023	Bond Future			9.08541	105.38222	8.99630	105.64292		4.55	5,269,111.00	50	14,71
R186	On	02/11/2023	Bond Future			9.10229	107.69009	9.00435	107.95775		4.37	261,040,778.16	2,424	145,56
R186	On	01/02/2024	Bond Future			9.09677	104.80363	8.98888	105.07756		4.24	0.00	0	
R186	On	02/05/2024	Bond Future			9.08825	107.16746	8.96880	107.44711		3.80	0.00	0	
R186	On	01/08/2024	Bond Future			9.05990	104.31360	8.92642	104.59932		3.55	0.00	0	
<b>Total R186 Future</b>												<b>266,309,889.16</b>	<b>2,474</b>	<b>160,34</b>
R186	On	03/08/2023	Bond Future	9.73	Call			2,122.37000	2.12237	1,861,670	5.54	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			0.00000	0.00000	0,000	5.54	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,150.92000	2.15092	1,890,220	5.55	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			0.00000	0.00000	0,000	5.55	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,179.46000	2.17946	1,918,760	5.57	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			0.00000	0.00000	0,000	5.57	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			1,190.34000	1.19034	1,038,580	4.51	0.00	0	1,71
R186	On	02/11/2023	Bond Future	9.15	Put			792.61000	0.79261	908,510	4.51	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,590.58000	1.59058	1,413,300	4.61	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			568.66000	0.56866	659,040	4.61	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,609.31000	1.60931	1,431,000	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			560.36000	0.56036	649,710	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,627.94000	1.62794	1,448,600	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			551.97000	0.55197	640,290	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			3,891.32000	3.89132	3,645,050	5.13	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			105.36000	0.10536	126,750	5.13	0.00	0	1,71
R186	On	01/02/2024	Bond Future	9.50	Put			822.97000	0.82297	918,710	4.64	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			2,130.31000	2.13031	1,951,420	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			815.64000	0.81564	910,680	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,147.79000	2.14779	1,968,190	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			808.10000	0.80810	902,430	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,112.61000	2.11261	1,934,420	4.64	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			471.88000	0.47188	404,490	3.48	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,751.82000	2.75182	2,964,080	3.48	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			2,626.71000	2.62671	2,437,980	4.31	0.00	0	2,01
R186	On	02/05/2024	Bond Future	9.73	Put			860.96000	0.86096	951,880	4.31	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			458.73000	0.45873	392,710	3.47	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,786.91000	2.78691	3,000,540	3.47	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			3,825.91000	3.82591	3,606,410	4.64	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Put			537.56000	0.53756	597,710	4.64	0.00	0	2,01

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
R186	On	02/05/2024	Bond Future	8.00	Call		465.27000	0.46527	398,570	3.48	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,769.33000	2.76933	2,982,280	3.48	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		1,743.01000	1.74301	1,901,920	3.52	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		1,245.99000	1.24599	1,118,480	3.53	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		1,732.99000	1.73299	1,891,200	3.53	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		1,222.92000	1.22292	1,096,800	3.52	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		1,753.08000	1.75308	1,912,680	3.52	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		1,234.43000	1.23443	1,107,620	3.52	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>7,48</b>
<b>Total For R186</b>											<b>266,309,889.16</b>	<b>2,474</b>	<b>167,83</b>
R197	On	03/08/2023	Bond Future			334.59694	334.59694	334.65901	334.65901		0.00	0	4
R197	On	02/11/2023	Bond Future			342.00794	342.00794	342.07532	342.07532		0.00	0	4
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>4</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>4</b>
R202	On	03/08/2023	Bond Future			252.87314	252.87314	251.82494	251.82494		0.00	0	5,08
R202	On	02/11/2023	Bond Future			258.47387	258.47387	257.40560	257.40560		0.00	0	4,72
R202	On	01/02/2024	Bond Future			259.40251	259.40251	258.30993	258.30993		0.00	0	46
R202	On	02/05/2024	Bond Future			265.31384	265.31384	264.19533	264.19533		0.00	0	
R202	On	01/08/2024	Bond Future			266.37996	266.37996	265.23361	265.23361		0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>10,26</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>10,26</b>
R2030	On	03/08/2023	Bond Future			10.37090	89.18349	10.30344	89.47459	8.79	0.00	0	43,32
R2030	On	02/11/2023	Bond Future			10.44362	91.13664	10.37239	91.43517	9.02	282,796,993.92	3,103	90,25
R2030	On	01/02/2024	Bond Future			10.51071	89.18246	10.43553	89.48792	9.02	0.00	0	
R2030	On	02/05/2024	Bond Future			10.58750	91.19380	10.50820	91.50578	8.47	0.00	0	
R2030	On	01/08/2024	Bond Future			10.66356	89.27904	10.57965	89.59788	8.23	0.00	0	
<b>Total R2030 Future</b>											<b>282,796,993.92</b>	<b>3,103</b>	<b>133,62</b>
R2030	On	03/08/2023	Bond Future	10.40	Call		505.63000	0.50563	241,220	9.21	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	10.40	Put		89.33000	0.08933	116,020	9.21	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		1,485.30000	1.48530	1,192,390	9.88	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put		2.48000	0.00248	0,670	9.88	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call		4,343.89000	4.34389	4,052,790	11.47	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		0.00000	0.00000	0,000	11.51	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		9,233.22000	9.23322	8,942,120	13.24	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		0.00000	0.00000	0,000	13.24	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	11.34	Put		0.00000	0.00000	0,000	11.47	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call		10,353.10000	10.35310	10,062,000	13.24	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		0.00000	0.00000	0,000	13.24	0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2030 On 03/08/2023 Bond Future	11.35	Call			4,384.48000	4.38448	4,093,380	11.49		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			0.00000	0.00000	0,000	11.49		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			4,425.05000	4.42505	4,133,950	11.51		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			466.82000	0.46682	401,910	8.79		0.00	0	80
R2030 On 02/11/2023 Bond Future	9.57	Put			3,917.79000	3.91779	4,151,410	8.79		0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Call			818.33000	0.81833	720,000	8.84		0.00	0	50
R2030 On 02/11/2023 Bond Future	9.89	Put			2,873.39000	2.87339	3,073,590	8.84		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			1,091.28000	1.09128	971,540	8.92		0.00	0	80
R2030 On 02/11/2023 Bond Future	10.07	Put			2,372.66000	2.37266	2,551,450	8.92		0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Call			1,715.82000	1.71582	1,556,930	9.12		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.39	Put			1,641.90000	1.64190	1,781,540	9.12		0.00	0	
R2030 On 02/11/2023 Bond Future	10.62	Call			2,268.50000	2.26850	2,082,990	9.30		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.62	Put			1,236.10000	1.23610	1,349,120	9.30		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			2,753.95000	2.75395	2,549,550	9.46		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			980.43000	0.98043	1,074,560	9.46		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			2,782.15000	2.78215	2,576,760	9.47		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			967.69000	0.96769	1,060,830	9.47		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			2,810.47000	2.81047	2,604,100	9.47		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			955.09000	0.95509	1,047,250	9.47		0.00	0	
R2030 On 02/11/2023 Bond Future	11.12	Call			3,709.90000	3.70990	3,477,160	9.75		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.12	Put			638.00000	0.63800	703,790	9.75		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Call			4,719.91000	4.71991	4,466,330	10.05		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Put			413.20000	0.41320	458,150	10.05		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.57	Call			5,195.18000	5.19518	4,934,160	10.18		0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			338.11000	0.33811	375,620	10.18		0.00	0	80
R2030 On 02/11/2023 Bond Future	12.27	Call			7,661.54000	7.66154	7,377,150	10.85		0.00	0	
R2030 On 02/11/2023 Bond Future	12.27	Put			119.04000	0.11904	133,180	10.85		0.00	0	50
R2030 On 01/02/2024 Bond Future	9.89	Put			3,568.54000	3.56854	3,762,450	8.82		0.00	0	
R2030 On 01/02/2024 Bond Future	10.00	Put			3,280.28000	3.28028	3,464,560	8.87		0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Call			1,604.13000	1.60413	1,476,700	8.91		0.00	0	40
R2030 On 01/02/2024 Bond Future	10.07	Put			3,108.07000	3.10807	3,286,100	8.91		0.00	0	
R2030 On 01/02/2024 Bond Future	9.57	Call			896.76000	0.89676	811,650	8.74		0.00	0	40
R2030 On 01/02/2024 Bond Future	9.57	Put			4,509.40000	4.50940	4,729,750	8.74		0.00	0	
R2030 On 01/02/2024 Bond Future	9.89	Call			1,312.41000	1.31241	1,200,860	8.82		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.39	Put			2,407.95000	2.40795	2,557,580	9.12		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Call			3,705.15000	3.70515	3,500,560	9.62		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Put			1,443.28000	1.44328	1,544,150	9.62		0.00	0	70
R2030 On 01/02/2024 Bond Future	9.93	Call			1,373.43000	1.37343	1,258,400	8.84		0.00	0	1,30
R2030 On 01/02/2024 Bond Future	9.93	Put			3,461.74000	3.46174	3,652,170	8.84		0.00	0	
R2030 On 01/02/2024 Bond Future	10.00	Call			1,484.74000	1.48474	1,363,560	8.87		0.00	0	50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
R2030 On 01/02/2024 Bond Future	11.35	Put			1,064.75000	1.06475	1,142,950	9.93		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			4,722.46000	4.72246	4,494,620	9.94		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			1,055.43000	1.05543	1,133,050	9.94		0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Call			1,765.59000	1.76559	1,630,130	8.97		0.00	0	20
R2030 On 01/02/2024 Bond Future	10.16	Put			2,896.32000	2.89632	3,066,320	8.97		0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Call			2,222.33000	2.22233	2,066,500	9.12		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.75	Put			748.65000	0.74865	806,090	10.31		0.00	0	20
R2030 On 01/02/2024 Bond Future	11.85	Call			6,219.24000	6.21924	5,966,820	10.40		0.00	0	
R2030 On 01/02/2024 Bond Future	11.85	Put			685.02000	0.68502	738,060	10.40		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.31	Call			4,575.94000	4.57594	4,351,050	9.90		0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Put			1,102.36000	1.10236	1,182,930	9.90		0.00	0	1,30
R2030 On 01/02/2024 Bond Future	11.35	Call			4,693.14000	4.69314	4,465,880	9.93		0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Put			678.90000	0.67890	731,520	10.41		0.00	0	50
R2030 On 01/02/2024 Bond Future	12.10	Call			7,015.39000	7.01539	6,753,260	10.63		0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Put			548.22000	0.54822	591,550	10.63		0.00	0	40
R2030 On 01/02/2024 Bond Future	11.37	Call			4,751.85000	4.75185	4,523,430	9.95		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			1,046.19000	1.04619	1,123,230	9.95		0.00	0	
R2030 On 01/02/2024 Bond Future	11.75	Call			5,906.00000	5.90600	5,657,980	10.31		0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Call			6,250.69000	6.25069	5,997,850	10.41		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Call			1,491.64000	1.49164	1,380,360	8.23		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Put			4,257.01000	4.25701	4,457,710	8.23		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Call			1,506.20000	1.50620	1,394,180	8.24		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Put			4,230.63000	4.23063	4,430,590	8.24		0.00	0	
R2030 On 02/05/2024 Bond Future	9.66	Call			1,272.13000	1.27213	1,172,470	8.18		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	9.66	Put			4,695.58000	4.69558	4,907,900	8.18		0.00	0	
R2030 On 02/05/2024 Bond Future	10.62	Call			2,987.71000	2.98771	2,816,910	8.74		0.00	0	50
R2030 On 02/05/2024 Bond Future	10.62	Put			2,548.26000	2.54826	2,689,440	8.74		0.00	0	
R2030 On 02/05/2024 Bond Future	10.82	Call			3,450.91000	3.45091	3,266,360	8.90		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.82	Put			2,232.02000	2.23202	2,359,450	8.90		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Call			1,476.88000	1.47688	1,366,350	8.23		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Put			4,283.21000	4.28321	4,484,660	8.23		0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Call			6,476.41000	6.47641	6,231,660	9.81		0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Put			1,046.72000	1.04672	1,113,950	9.81		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	12.38	Call			7,768.84000	7.76884	7,507,500	10.07		0.00	0	
R2030 On 02/05/2024 Bond Future	12.38	Put			753.91000	0.75391	804,550	10.07		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Call			2,049.98000	2.04998	1,913,100	8.42		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Put			3,436.05000	3.43605	3,611,150	8.42		0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Call			10,057.29000	10.05729	9,772,660	10.07		0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Put			357.50000	0.35750	384,850	10.07		0.00	0	50
R2030 On 02/05/2024 Bond Future	11.12	Call			4,197.89000	4.19789	3,994,320	9.14		0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2030	On	02/05/2024	Bond Future	11.12	Put		1,825.74000	1.82574	1,934,150	9.14		0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put		3,327.88000	3.32788	3,494,150	8.15		0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call		2,583.08000	2.58308	2,429,830	8.16		0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put		3,308.96000	3.30896	3,474,550	8.16		0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call		2,544.38000	2.54438	2,392,500	8.15		0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put		3,347.23000	3.34723	3,514,190	8.15		0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call		2,563.52000	2.56352	2,410,950	8.15		0.00	0	
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>22,30</b>
<b>Total For R2030</b>												<b>282,796,993.92</b>	<b>3,103</b>	<b>155,93</b>
R2032	On	03/08/2023	Bond Future			11.02110	87.70994	10.94424	88.08938	10.28		0.00	0	56,68
R2032	On	02/11/2023	Bond Future			11.11254	85.46805	11.03202	85.85686	11.33		0.00	0	199,38
R2032	On	01/02/2024	Bond Future			11.19828	87.39237	11.11408	87.79010	11.14		0.00	0	
R2032	On	02/05/2024	Bond Future			11.28945	85.20074	11.20142	85.60706	11.00		0.00	0	
R2032	On	01/08/2024	Bond Future			11.37932	87.15408	11.28721	87.56940	9.73		0.00	0	
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>256,04</b>
R2032	On	03/08/2023	Bond Future	9.60	Call		0.00000	0.00000	0,000	7.03		0.00	0	1,44
R2032	On	03/08/2023	Bond Future	9.60	Put		7,010.56000	7.01056	7,390,000	7.03		0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call		0.00000	0.00000	0,000	8.56		0.00	0	7,50
R2032	On	03/08/2023	Bond Future	10.30	Put		3,269.66000	3.26966	3,649,100	8.56		0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call		2,456.74000	2.45674	2,077,080	12.44		0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Put		0.09000	0.00009	0,000	12.58		0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.55	Call		2,931.15000	2.93115	2,551,680	12.72		0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put		0.03000	0.00003	0,000	12.72		0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.75	Call		3,869.62000	3.86962	3,490,180	13.27		0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		0.00000	0.00000	0,000	13.27		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		0.00000	0.00000	0,000	13.29		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		3,962.69000	3.96269	3,583,250	13.32		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		0.00000	0.00000	0,000	13.32		0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		4,564.23000	4.56423	4,184,790	13.62		0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		0.00000	0.00000	0,000	13.62		0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Call		2,694.35000	2.69435	2,314,820	12.58		0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.45	Put		0.24000	0.00024	0,020	12.44		0.00	0	7,50
R2032	On	03/08/2023	Bond Future	12.00	Call		5,022.94000	5.02294	4,643,500	13.86		0.00	0	5,00
R2032	On	03/08/2023	Bond Future	12.00	Put		0.00000	0.00000	0,000	13.86		0.00	0	
R2032	On	03/08/2023	Bond Future	12.04	Call		5,205.45000	5.20545	4,826,010	13.95		0.00	0	3,00
R2032	On	03/08/2023	Bond Future	12.04	Put		0.00000	0.00000	0,000	13.95		0.00	0	3,00
R2032	On	03/08/2023	Bond Future	11.76	Call		3,916.17000	3.91617	3,536,730	13.29		0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Call		1,020.22000	1.02022	886,750	10.94		0.00	0	50
R2032	On	02/11/2023	Bond Future	10.59	Put		3,196.72000	3.19672	3,452,060	10.94		0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	02/11/2023	Bond Future	10.71	Call			1,239.61000	1.23961	1,087,340	11.05	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.71	Put			2,818.11000	2.81811	3,054,650	11.05	0.00	0	
R2032	On	02/11/2023	Bond Future	10.35	Call			667.64000	0.66764	569,200	10.78	0.00	0	7,70
R2032	On	02/11/2023	Bond Future	10.35	Put			4,056.38000	4.05638	4,346,750	10.78	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Call			2,116.81000	2.11681	1,904,640	11.44	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.09	Put			1,836.60000	1.83660	2,013,240	11.44	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			2,476.90000	2.47690	2,245,380	11.59	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			1,572.81000	1.57281	1,730,100	11.59	0.00	0	
R2032	On	02/11/2023	Bond Future	10.58	Call			1,003.27000	1.00327	871,340	10.93	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.58	Put			3,229.85000	3.22985	3,486,730	10.93	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			2,534.62000	2.53462	2,300,210	11.61	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			1,535.08000	1.53508	1,689,480	11.61	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Call			2,652.02000	2.65202	2,411,930	11.66	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Put			1,462.01000	1.46201	1,610,730	11.66	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.00	Call			1,883.75000	1.88375	1,685,470	11.33	0.00	0	
R2032	On	02/11/2023	Bond Future	11.00	Put			2,039.01000	2.03901	2,229,540	11.33	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.60	Call			3,671.73000	3.67173	3,390,580	12.05	0.00	0	
R2032	On	02/11/2023	Bond Future	11.60	Put			978.17000	0.97817	1,085,830	12.05	0.00	0	15,50
R2032	On	02/11/2023	Bond Future	11.78	Call			4,297.86000	4.29786	3,997,420	12.27	0.00	0	
R2032	On	02/11/2023	Bond Future	11.78	Put			774.09000	0.77409	862,460	12.27	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.23	Call			2,505.60000	2.50560	2,272,630	11.60	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			1,553.77000	1.55377	1,709,610	11.60	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Call			4,731.38000	4.73138	4,419,610	12.42	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put			660.26000	0.66026	737,300	12.42	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Call			6,089.11000	6.08911	5,750,170	12.88	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Put			404.73000	0.40473	454,600	12.88	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.50	Call			3,338.47000	3.33847	3,069,240	11.92	0.00	0	
R2032	On	02/11/2023	Bond Future	11.50	Put			1,110.94000	1.11094	1,230,520	11.92	0.00	0	50
R2032	On	01/02/2024	Bond Future	10.01	Put			6,246.44000	6.24644	6,555,020	10.50	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Put			4,171.54000	4.17154	4,419,930	10.79	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call			1,974.40000	1.97440	1,805,820	10.92	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Put			3,673.88000	3.67388	3,903,030	10.92	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Call			2,016.69000	2.01669	1,845,830	10.94	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.78	Put			3,619.01000	3.61901	3,845,880	10.94	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Call			798.78000	0.79878	709,630	10.50	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.09	Put			2,851.09000	2.85109	3,043,160	11.23	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Call			4,621.52000	4.62152	4,350,720	11.93	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Put			1,676.88000	1.67688	1,803,810	11.93	0.00	0	20
R2032	On	01/02/2024	Bond Future	11.83	Call			4,875.74000	4.87574	4,598,210	12.02	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put			1,570.17000	1.57017	1,690,370	12.02	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2032 On 01/02/2024 Bond Future	10.59	Call			1,640.39000	1.64039	1,491,050	10.79		0.00	0	50
R2032 On 01/02/2024 Bond Future	11.84	Put			1,557.48000	1.55748	1,676,850	12.03		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			4,940.15000	4.94015	4,660,970	12.04		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			1,544.67000	1.54467	1,663,220	12.04		0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Call			7,146.64000	7.14664	6,823,060	12.77		0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Put			898.59000	0.89859	972,740	12.77		0.00	0	20
R2032 On 01/02/2024 Bond Future	11.09	Call			2,736.89000	2.73689	2,531,230	11.23		0.00	0	50
R2032 On 01/02/2024 Bond Future	12.62	Call			7,572.75000	7.57275	7,242,760	12.91		0.00	0	
R2032 On 01/02/2024 Bond Future	12.62	Put			812.49000	0.81249	880,230	12.91		0.00	0	1,20
R2032 On 01/02/2024 Bond Future	12.73	Call			7,966.60000	7.96660	7,631,170	13.03		0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Put			740.68000	0.74068	802,980	13.03		0.00	0	50
R2032 On 01/02/2024 Bond Future	11.84	Call			4,908.02000	4.90802	4,629,660	12.03		0.00	0	
R2032 On 02/05/2024 Bond Future	10.36	Call			1,582.67000	1.58267	1,449,600	10.54		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.36	Put			5,597.32000	5.59732	5,870,570	10.54		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			1,883.05000	1.88305	1,733,100	10.64		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Put			5,018.55000	5.01855	5,274,920	10.64		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Call			1,901.14000	1.90114	1,750,240	10.65		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Put			4,988.12000	4.98812	5,243,540	10.65		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Call			1,919.34000	1.91934	1,767,470	10.65		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Put			4,957.85000	4.95785	5,212,300	10.65		0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Call			1,974.81000	1.97481	1,820,060	10.68		0.00	0	50
R2032 On 02/05/2024 Bond Future	10.59	Put			4,868.09000	4.86809	5,119,660	10.68		0.00	0	
R2032 On 02/05/2024 Bond Future	10.65	Call			2,088.20000	2.08820	1,927,660	10.72		0.00	0	1,50
R2032 On 02/05/2024 Bond Future	10.65	Put			4,691.96000	4.69196	4,937,740	10.72		0.00	0	
R2032 On 02/05/2024 Bond Future	10.86	Call			2,517.06000	2.51706	2,336,240	10.88		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.86	Put			4,117.18000	4.11718	4,342,680	10.88		0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Call			3,041.64000	3.04164	2,838,900	11.08		0.00	0	50
R2032 On 02/05/2024 Bond Future	11.09	Put			3,559.57000	3.55957	3,763,150	11.08		0.00	0	
R2032 On 02/05/2024 Bond Future	11.35	Call			3,696.02000	3.69602	3,469,560	11.33		0.00	0	1,50
R2032 On 02/05/2024 Bond Future	11.35	Put			3,011.69000	3.01169	3,191,550	11.33		0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Call			8,496.66000	8.49666	8,166,500	12.91		0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Put			1,084.74000	1.08474	1,160,900	12.91		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	13.18	Call			9,418.85000	9.41885	9,075,810	13.01		0.00	0	
R2032 On 02/05/2024 Bond Future	13.18	Put			867.64000	0.86764	930,920	13.01		0.00	0	50
R2032 On 02/05/2024 Bond Future	13.35	Call			9,977.06000	9.97706	9,626,670	13.01		0.00	0	
R2032 On 02/05/2024 Bond Future	13.35	Put			744.91000	0.74491	800,840	13.01		0.00	0	1,50
R2032 On 01/08/2024 Bond Future	11.15	Put			3,708.88000	3.70888	3,920,170	9.65		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Call			3,038.96000	3.03896	2,836,750	9.64		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Put			3,753.95000	3.75395	3,967,060	9.64		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Call			3,061.90000	3.06190	2,858,780	9.65		0.00	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
R2032	On	01/08/2024	Bond Future	11.14	Put			3,731.18000	3.73118	3,943,380	9.65	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Call			3,085.28000	3.08528	2,881,250	9.65	0.00	0	
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>104,54</b>
<b>Total For R2032</b>												<b>0.00</b>	<b>0</b>	<b>360,58</b>
R2035	On	03/08/2023	Bond Future			11.68122	86.31030	11.57969	86.86743		12.66	362,503,260.00	4,200	27,76
R2035	On	02/11/2023	Bond Future			11.78789	83.69040	11.68207	84.26077		13.67	351,499,680.00	4,200	168,3
R2035	On	01/02/2024	Bond Future			11.89383	85.57459	11.78358	86.15798		13.07	0.00	0	
R2035	On	02/05/2024	Bond Future			11.99567	82.99111	11.88101	83.58730		13.33	0.00	0	
R2035	On	01/08/2024	Bond Future			12.09550	84.89392	11.97615	85.50349		12.20	45,333,353.28	534	
<b>Total R2035 Future</b>												<b>759,336,293.28</b>	<b>8,934</b>	<b>196,08</b>
R2035	On	03/08/2023	Bond Future	11.75	Call			987.03000	0.98703	467,910	13.05	0.00	0	
R2035	On	03/08/2023	Bond Future	11.75	Put			55.48000	0.05548	93,490	13.05	0.00	0	4,8
R2035	On	03/08/2023	Bond Future	11.98	Call			2,167.74000	2.16774	1,609,800	13.41	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			1.49000	0.00149	0,680	13.41	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			2,220.56000	2.22056	1,662,710	13.42	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			1.23000	0.00123	0,510	13.42	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			2,273.38000	2.27338	1,715,610	13.44	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			1.02000	0.00102	0,380	13.44	0.00	0	
R2035	On	03/08/2023	Bond Future	12.50	Call			4,862.02000	4.86202	4,304,890	14.23	0.00	0	5,00
R2035	On	03/08/2023	Bond Future	12.50	Put			0.00000	0.00000	0,000	14.23	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call			1,646.71000	1.64671	1,411,060	13.54	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put			3,139.00000	3.13900	3,473,720	13.54	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			1,670.53000	1.67053	1,432,680	13.55	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			3,107.31000	3.10731	3,439,830	13.55	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Call			385.52000	0.38552	304,040	12.57	0.00	0	40
R2035	On	02/11/2023	Bond Future	10.62	Put			6,430.71000	6.43071	6,919,600	12.57	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Call			2,536.28000	2.53628	2,229,240	14.04	0.00	0	7
R2035	On	02/11/2023	Bond Future	11.74	Put			2,223.35000	2.22335	2,486,680	14.04	0.00	0	
R2035	On	02/11/2023	Bond Future	12.24	Call			4,213.98000	4.21398	3,813,750	14.80	0.00	0	7
R2035	On	02/11/2023	Bond Future	12.24	Put			1,268.32000	1.26832	1,438,460	14.80	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Call			1,039.98000	1.03998	867,450	13.13	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.12	Put			4,164.85000	4.16485	4,562,690	13.13	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Call			6,609.21000	6.60921	6,130,050	15.71	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put			610.58000	0.61058	701,790	15.71	0.00	0	40
R2035	On	02/11/2023	Bond Future	13.59	Call			9,717.16000	9.71716	9,185,340	16.67	0.00	0	
R2035	On	02/11/2023	Bond Future	13.59	Put			234.79000	0.23479	273,340	16.67	0.00	0	7
R2035	On	02/11/2023	Bond Future	11.43	Call			1,694.72000	1.69472	1,454,650	13.57	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put			3,076.03000	3.07603	3,406,330	13.57	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Put			7,366.92000	7.36692	7,829,380	12.07	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
R2035 On 01/02/2024 Bond Future	11.12	Put			5.237.91000	5.23791	5,626,850	12.38		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			4,422.94000	4.42294	4,061,590	13.63		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			2,352.14000	2.35214	2,574,180	13.63		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			4,455.80000	4.45580	4,093,080	13.64		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			2,333.71000	2.33371	2,554,380	13.64		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			839.07000	0.83907	718,140	12.07		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.20	Call			4,488.74000	4.48874	4,124,650	13.65		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			2,315.42000	2.31542	2,534,720	13.65		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			9,121.23000	9.12123	8,630,700	15.30		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			845.99000	0.84599	938,850	15.30		0.00	0	40
R2035 On 01/02/2024 Bond Future	11.12	Call			1,600.36000	1.60036	1,405,910	12.38		0.00	0	40
R2035 On 02/05/2024 Bond Future	11.19	Call			2,207.72000	2.20772	1,989,350	12.79		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			5,932.80000	5.93280	6,310,620	12.79		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			2,227.59000	2.22759	2,007,880	12.80		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			5,897.10000	5.89710	6,273,580	12.80		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			2,247.84000	2.24784	2,026,780	12.80		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			5,861.84000	5.86184	6,236,970	12.80		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Put			4,647.98000	4.64798	4,959,060	12.26		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Call			3,736.55000	3.73655	3,440,530	12.24		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Put			4,700.09000	4.70009	5,013,640	12.24		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Call			3,762.59000	3.76259	3,465,340	12.25		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Put			4,673.97000	4.67397	4,986,290	12.25		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Call			3,788.72000	3.78872	3,490,230	12.26		0.00	0	
<b>Total R2035 Option</b>										<b>0.00</b>	<b>0</b>	<b>14,46</b>
<b>Total For R2035</b>										<b>759,336,293.28</b>	<b>8,934</b>	<b>210,54</b>
R2037 On 03/08/2023 Bond Future			12.03122	76.90681	11.93472	77.43338		14.35		108,284,788.48	1,408	43,28
R2037 On 02/11/2023 Bond Future			12.13729	78.59104	12.03695	79.13014		14.75		110,656,184.32	1,408	65,68
R2037 On 01/02/2024 Bond Future			12.24209	76.10408	12.13780	76.65544		14.90		0.00	0	76,98
R2037 On 02/05/2024 Bond Future			12.35324	77.82026	12.24494	78.38375		14.47		0.00	0	
R2037 On 01/08/2024 Bond Future			12.46648	75.34825	12.35385	75.92441		14.55		0.00	0	
<b>Total R2037 Future</b>										<b>218,940,972.80</b>	<b>2,816</b>	<b>185,92</b>
R2037 On 03/08/2023 Bond Future	10.30	Call			0.00000	0.00000	0,000	15.63		0.00	0	1,72
R2037 On 03/08/2023 Bond Future	10.30	Put			9,784.97000	9.78497	10,311,540	15.63		0.00	0	
R2037 On 03/08/2023 Bond Future	11.00	Call			0.00000	0.00000	0,000	13.22		0.00	0	1,72
R2037 On 03/08/2023 Bond Future	11.00	Put			5,386.56000	5.38656	5,913,130	13.22		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			1,056.64000	1.05664	552,700	15.02		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			50.28000	0.05028	72,910	15.02		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			1,104.44000	1.10444	595,830	15.03		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			44.31000	0.04431	62,270	15.03		0.00	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 03/08/2023 Bond Future	12.14	Call			1,152.79000	1.15279	640,190	15.05		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			38.95000	0.03895	52,920	15.05		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			1,218.50000	1.21850	1,034,730	14.09		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			3,802.13000	3.80213	4,157,460	14.09		0.00	0	
R2037 On 02/11/2023 Bond Future	12.02	Call			2,310.94000	2.31094	2,033,950	14.78		0.00	0	7:
R2037 On 02/11/2023 Bond Future	12.02	Put			2,402.56000	2.40256	2,664,670	14.78		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			1,179.17000	1.17917	999,500	14.06		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			3,876.28000	3.87628	4,235,710	14.06		0.00	0	
R2037 On 02/11/2023 Bond Future	12.52	Call			3,927.26000	3.92726	3,559,340	15.61		0.00	0	7:
R2037 On 02/11/2023 Bond Future	12.52	Put			1,382.18000	1.38218	1,553,360	15.61		0.00	0	
R2037 On 02/11/2023 Bond Future	13.89	Call			9,386.64000	9.38664	8,887,550	17.83		0.00	0	
R2037 On 02/11/2023 Bond Future	13.89	Put			267.92000	0.26792	307,930	17.83		0.00	0	7:
R2037 On 02/11/2023 Bond Future	11.56	Call			1,198.81000	1.19881	1,017,090	14.08		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			3,839.15000	3.83915	4,196,530	14.08		0.00	0	
R2037 On 01/02/2024 Bond Future	12.09	Put			3,396.87000	3.39687	3,666,260	15.03		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			2,880.20000	2.88020	3,118,280	15.36		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			3,817.99000	3.81799	3,503,320	15.38		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			2,858.52000	2.85852	3,095,210	15.38		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			3,848.60000	3.84860	3,532,560	15.39		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			2,836.98000	2.83698	3,072,300	15.39		0.00	0	
R2037 On 01/02/2024 Bond Future	12.09	Call			3,142.20000	3.14220	2,860,230	15.03		0.00	0	2,5:
R2037 On 01/02/2024 Bond Future	12.93	Call			5,840.15000	5.84015	5,451,310	16.31		0.00	0	
R2037 On 01/02/2024 Bond Future	12.93	Put			1,794.00000	1.79400	1,956,520	16.31		0.00	0	2,5:
R2037 On 01/02/2024 Bond Future	13.93	Call			9,541.41000	9.54141	9,072,330	17.80		0.00	0	
R2037 On 01/02/2024 Bond Future	13.93	Put			825.62000	0.82562	907,900	17.80		0.00	0	2,5:
R2037 On 01/02/2024 Bond Future	12.31	Call			3,787.47000	3.78747	3,474,190	15.36		0.00	0	
R2037 On 02/05/2024 Bond Future	11.43	Call			2,047.64000	2.04764	1,852,980	13.88		0.00	0	
R2037 On 02/05/2024 Bond Future	11.43	Put			6,490.20000	6.49020	6,859,030	13.88		0.00	0	
R2037 On 02/05/2024 Bond Future	11.44	Call			2,066.86000	2.06686	1,870,950	13.89		0.00	0	
R2037 On 02/05/2024 Bond Future	11.44	Put			6,452.67000	6.45267	6,820,250	13.89		0.00	0	
R2037 On 02/05/2024 Bond Future	11.45	Call			2,085.94000	2.08594	1,888,780	13.89		0.00	0	
R2037 On 02/05/2024 Bond Future	11.45	Put			6,415.05000	6.41505	6,781,380	13.89		0.00	0	
R2037 On 01/08/2024 Bond Future	12.11	Put			5,069.00000	5.06900	5,367,030	14.42		0.00	0	
R2037 On 01/08/2024 Bond Future	12.09	Call			3,748.65000	3.74865	3,472,770	14.40		0.00	0	
R2037 On 01/08/2024 Bond Future	12.09	Put			5,123.71000	5.12371	5,423,990	14.40		0.00	0	
R2037 On 01/08/2024 Bond Future	12.10	Call			3,774.00000	3.77400	3,497,000	14.41		0.00	0	
R2037 On 01/08/2024 Bond Future	12.10	Put			5,096.29000	5.09629	5,395,450	14.41		0.00	0	
R2037 On 01/08/2024 Bond Future	12.11	Call			3,799.43000	3.79943	3,521,300	14.42		0.00	0	
<b>Total R2037 Option</b>										<b>0.00</b>	<b>0</b>	<b>13,1:</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 R2037</b>										<b>218,940,972.80</b>	<b>2,816</b>	<b>199,07</b>
R2040 On 03/08/2023 Bond Future			12.28625	77.19226	12.15479	77.94856		15.23		0.00	0	16,4
R2040 On 02/11/2023 Bond Future			12.39571	78.88279	12.25918	79.65657		15.65		0.00	0	35,4
R2040 On 01/02/2024 Bond Future			12.50431	76.15200	12.36249	76.94334		15.87		48,128,064.00	632	93,2
R2040 On 02/05/2024 Bond Future			12.61868	77.86917	12.47147	78.67810		15.38		0.00	0	
R2040 On 01/08/2024 Bond Future			12.73535	75.14790	12.58235	75.97507		14.69		0.00	0	
<b>Total R2040 Future</b>										<b>48,128,064.00</b>	<b>632</b>	<b>145,0</b>
R2040 On 03/08/2023 Bond Future	12.21	Call			540.79000	0.54079	91,900	15.63		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			221.74000	0.22174	529,150	15.63		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			578.51000	0.57851	107,010	15.64		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			201.90000	0.20190	486,700	15.64		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			617.52000	0.61752	123,870	15.66		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			183.41000	0.18341	446,060	15.66		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			922.89000	0.92289	723,210	14.64		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			4,898.61000	4.89861	5,472,710	14.64		0.00	0	
R2040 On 02/11/2023 Bond Future	12.10	Call			2,051.60000	2.05160	1,704,450	15.40		0.00	0	8
R2040 On 02/11/2023 Bond Future	12.10	Put			2,969.36000	2.96936	3,395,990	15.40		0.00	0	
R2040 On 02/11/2023 Bond Future	11.50	Call			780.89000	0.78089	604,730	14.53		0.00	0	8
R2040 On 02/11/2023 Bond Future	11.50	Put			5,315.51000	5.31551	5,913,130	14.53		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			906.38000	0.90638	709,360	14.63		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			4,943.91000	4.94391	5,520,670	14.63		0.00	0	
R2040 On 02/11/2023 Bond Future	13.64	Call			7,816.70000	7.81670	7,148,240	18.09		0.00	0	
R2040 On 02/11/2023 Bond Future	13.64	Put			522.44000	0.52244	627,760	18.09		0.00	0	1
R2040 On 02/11/2023 Bond Future	11.60	Call			939.73000	0.93973	737,360	14.65		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			4,853.72000	4.85372	5,425,130	14.65		0.00	0	
R2040 On 02/11/2023 Bond Future	11.80	Call			1,319.14000	1.31914	1,060,680	14.92		0.00	0	1
R2040 On 02/11/2023 Bond Future	11.80	Put			4,013.54000	4.01354	4,528,860	14.92		0.00	0	
R2040 On 02/11/2023 Bond Future	12.60	Call			3,643.32000	3.64332	3,158,400	16.27		0.00	0	1
R2040 On 02/11/2023 Bond Future	12.60	Put			1,734.30000	1.73430	2,023,160	16.27		0.00	0	
R2040 On 02/11/2023 Bond Future	12.97	Call			5,040.77000	5.04077	4,473,620	16.93		0.00	0	
R2040 On 02/11/2023 Bond Future	12.97	Put			1,142.34000	1.14234	1,348,970	16.93		0.00	0	8
R2040 On 01/02/2024 Bond Future	12.34	Put			3,553.98000	3.55398	3,941,210	16.01		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			3,457.44000	3.45744	3,051,250	16.03		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			3,527.75000	3.52775	3,912,900	16.03		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			3,397.50000	3.39750	2,995,460	16.00		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			3,580.61000	3.58061	3,969,910	16.00		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			3,427.30000	3.42730	3,023,190	16.01		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			2,043.51000	2.04351	1,778,920	14.49		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			7,059.29000	7.05929	7,603,630	14.49		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
R2040 On 02/05/2024 Bond Future	11.62	Call			2,063.27000	2.06327	1,796,880	14.50		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			7,017.94000	7.01794	7,560,480	14.50		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			2,023.87000	2.02387	1,761,070	14.48		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			7,100.84000	7.10084	7,646,970	14.48		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Put			5,201.35000	5.20135	5,640,490	14.50		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Call			3,776.18000	3.77618	3,386,440	14.51		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Put			5,171.86000	5.17186	5,609,290	14.51		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Call			3,803.20000	3.80320	3,411,760	14.52		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Put			5,142.82000	5.14282	5,578,550	14.52		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Call			3,749.54000	3.74954	3,361,510	14.50		0.00	0	
<b>Total R2040 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,00</b>
<b>Total For R2040</b>										<b>48,128,064.00</b>	<b>632</b>	<b>148,10</b>
R2044 On 03/08/2023 Bond Future			12.36121	73.47613	12.21963	74.29343		16.16		0.00	0	15,50
R2044 On 02/11/2023 Bond Future			12.46743	75.08521	12.32050	75.92132		16.63		4,730,368.23	63	50,98
R2044 On 01/02/2024 Bond Future			12.57271	72.39418	12.42021	73.24921		16.90		0.00	0	31,75
R2044 On 02/05/2024 Bond Future			12.68315	74.02659	12.52497	74.90064		16.44		0.00	0	
R2044 On 01/08/2024 Bond Future			12.79562	71.34236	12.63134	72.23619		16.41		0.00	0	
<b>Total R2044 Future</b>										<b>4,730,368.23</b>	<b>63</b>	<b>98,30</b>
R2044 On 03/08/2023 Bond Future	11.75	Call			0.10000	0.00010	0,000	15.23		0.00	0	4,50
R2044 On 03/08/2023 Bond Future	11.75	Put			2,823.77000	2.82377	3,640,970	15.23		0.00	0	3,00
R2044 On 03/08/2023 Bond Future	12.00	Call			25.91000	0.02591	0,040	15.68		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			1,324.47000	1.32447	2,115,900	15.68		0.00	0	4,70
R2044 On 03/08/2023 Bond Future	12.15	Call			184.47000	0.18447	5,570	15.97		0.00	0	
R2044 On 03/08/2023 Bond Future	12.50	Put			14.00000	0.01400	33,390	16.67		0.00	0	9,10
R2044 On 03/08/2023 Bond Future	12.15	Put			592.06000	0.59206	1,230,460	15.97		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			204.35000	0.20435	7,180	15.99		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			553.17000	0.55317	1,173,300	15.99		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			225.65000	0.22565	9,180	16.01		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			515.78000	0.51578	1,116,610	16.01		0.00	0	
R2044 On 03/08/2023 Bond Future	12.50	Call			1,617.84000	1.61784	819,930	16.67		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			817.10000	0.81710	623,910	15.53		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,349.95000	5.34995	5,992,870	15.53		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			786.71000	0.78671	599,000	15.50		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,446.65000	5.44665	6,095,050	15.50		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			801.81000	0.80181	611,360	15.51		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			5,398.16000	5.39816	6,043,820	15.51		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			3,948.89000	3.94889	4,393,900	16.95		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			3,176.65000	3.17665	2,764,350	16.97		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			3,920.23000	3.92023	4,362,960	16.97		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 Intert
R2044	On	01/02/2024	Bond Future	12.27	Call		3,119.04000	3.11904	2,711,300	16.93	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		3,977.96000	3.97796	4,425,250	16.93	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		3,147.68000	3.14768	2,737,660	16.95	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		2,095.71000	2.09571	1,808,940	15.53	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		7,205.41000	7.20541	7,792,690	15.53	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		2,115.94000	2.11594	1,827,230	15.54	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		7,163.20000	7.16320	7,748,540	15.54	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		2,075.58000	2.07558	1,790,760	15.52	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		7,247.80000	7.24780	7,837,030	15.52	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Put		5,776.36000	5.77636	6,261,210	16.16	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Call		3,826.95000	3.82695	3,416,200	16.18	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Put		5,745.22000	5.74522	6,228,300	16.18	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Call		3,853.37000	3.85337	3,440,850	16.19	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Put		5,714.23000	5.71423	6,195,540	16.19	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Call		3,800.62000	3.80062	3,391,640	16.16	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>4,730,368.23</b>	<b>63</b>	<b>119,80</b>
R2048	On	03/08/2023	Bond Future			12.28121	76.59986	12.13460	77.46629	15.98	0.00	0	48,8
R2048	On	02/11/2023	Bond Future			12.38719	73.83083	12.23496	74.71717	17.42	0.00	0	232,4
R2048	On	01/02/2024	Bond Future			12.49263	75.49304	12.33457	76.39953	16.72	0.00	0	
R2048	On	02/05/2024	Bond Future			12.59361	72.74565	12.42979	73.67220	17.25	0.00	0	
R2048	On	01/08/2024	Bond Future			12.69278	74.41347	12.52289	75.36106	16.33	0.00	0	13,00
<b>Total R2048 Future</b>											<b>0.00</b>	<b>0</b>	<b>294,31</b>
R2048	On	03/08/2023	Bond Future	11.80	Call		3.75000	0.00375	0,000	15.60	0.00	0	1,0
R2048	On	03/08/2023	Bond Future	11.80	Put		2,051.01000	2.05101	2,913,690	15.60	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		251.95000	0.25195	10,910	16.16	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		519.16000	0.51916	1,144,550	16.16	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		276.24000	0.27624	13,700	16.18	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		483.39000	0.48339	1,087,280	16.18	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		302.00000	0.30200	17,070	16.20	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		449.18000	0.44918	1,030,680	16.20	0.00	0	
R2048	On	03/08/2023	Bond Future	12.30	Call		1,050.02000	1.05002	323,490	16.58	0.00	0	1,0
R2048	On	03/08/2023	Bond Future	12.30	Put		73.85000	0.07385	213,750	16.58	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Call		5,906.17000	5.90617	5,039,740	18.37	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Put		0.00000	0.00000	0,000	18.37	0.00	0	1,0
R2048	On	02/11/2023	Bond Future	11.80	Call		1,436.39000	1.43639	1,133,310	16.61	0.00	0	20
R2048	On	02/11/2023	Bond Future	11.80	Put		4,077.80000	4.07780	4,661,060	16.61	0.00	0	
R2048	On	02/11/2023	Bond Future	12.50	Call		3,499.82000	3.49982	2,969,350	17.90	0.00	0	20
R2048	On	02/11/2023	Bond Future	12.50	Put		1,968.88000	1.96888	2,324,750	17.90	0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	02/11/2023	Bond Future	13.60	Call			7,891.10000	7.89110	7,133,210	20.05	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Put			577.43000	0.57743	705,880	20.05	0.00	0	20
R2048	On	02/11/2023	Bond Future	11.47	Call			811.71000	0.81171	612,380	16.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put			5,570.99000	5.57099	6,258,000	16.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call			827.27000	0.82727	625,030	16.15	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put			5,520.86000	5.52086	6,204,960	16.15	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call			843.15000	0.84315	637,970	16.17	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put			5,471.14000	5.47114	6,152,300	16.17	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call			3,062.53000	3.06253	2,642,510	16.55	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put			4,206.57000	4.20657	4,693,040	16.55	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call			3,091.47000	3.09147	2,669,000	16.56	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put			4,175.94000	4.17594	4,659,960	16.56	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call			3,120.53000	3.12053	2,695,620	16.58	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put			4,145.51000	4.14551	4,627,090	16.58	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call			1,993.29000	1.99329	1,707,680	16.35	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put			7,941.48000	7.94148	8,582,420	16.35	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call			2,013.02000	2.01302	1,725,390	16.36	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put			7,895.55000	7.89555	8,534,470	16.36	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call			2,032.86000	2.03286	1,743,210	16.37	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put			7,849.83000	7.84983	8,486,730	16.37	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call			4,272.26000	4.27226	3,815,650	16.11	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put			5,549.96000	5.54996	6,040,940	16.11	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Call			4,300.45000	4.30045	3,842,000	16.12	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Put			5,519.97000	5.51997	6,009,110	16.12	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call			4,328.72000	4.32872	3,868,420	16.13	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put			5,490.14000	5.49014	5,977,430	16.13	0.00	0	
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,78</b>
<b>Total For R2048</b>												<b>0.00</b>	<b>0</b>	<b>298,05</b>
R2053	On	03/08/2023	Bond Future			12.27623	98.94368	12.12468	100.09833		16.22	0.00	0	
R2053	On	02/11/2023	Bond Future			12.38183	95.24483	12.22431	96.42599		17.68	0.00	0	5,18
R2053	On	01/02/2024	Bond Future			12.48292	97.38935	12.31940	98.59728		16.97	0.00	0	
R2053	On	02/05/2024	Bond Future			12.58818	93.71998	12.41839	94.95477		17.52	0.00	0	
R2053	On	01/08/2024	Bond Future			12.69203	95.86820	12.51575	97.13099		16.58	0.00	0	
<b>Total R2053 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,18</b>
R2053	On	03/08/2023	Bond Future	12.70	Call			4,250.96000	4.25096	3,096,230	17.63	0.00	0	
R2053	On	03/08/2023	Bond Future	12.70	Put			0.15000	0.00015	0,070	17.63	0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Call			4,321.72000	4.32172	3,167,000	17.65	0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Put			0.12000	0.00012	0,050	17.65	0.00	0	
R2053	On	03/08/2023	Bond Future	12.72	Call			4,392.39000	4.39239	3,237,680	17.67	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2053	On	03/08/2023	Bond Future	12.72	Put		0.10000	0.00010	0,040	17.67	0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Call		6,092.66000	6.09266	5,275,380	18.79	0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Put		1,833.98000	1.83398	2,197,860	18.79	0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Call		6,142.50000	6.14250	5,322,060	18.81	0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Put		1,814.19000	1.81419	2,174,910	18.81	0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Call		6,192.46000	6.19246	5,368,870	18.83	0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Put		1,794.61000	1.79461	2,152,180	18.83	0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Call		7,388.97000	7.38897	6,600,860	18.11	0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Put		3,088.52000	3.08852	3,508,340	18.11	0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Call		7,435.28000	7.43528	6,644,730	18.13	0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Put		3,066.31000	3.06631	3,483,690	18.13	0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Call		7,481.66000	7.48166	6,688,690	18.15	0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Put		3,044.26000	3.04426	3,459,220	18.15	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Call		8,357.02000	8.35702	7,572,780	18.68	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Put		4,113.59000	4.11359	4,564,140	18.68	0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Call		8,400.82000	8.40082	7,614,510	18.70	0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Put		4,089.87000	4.08987	4,538,350	18.70	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Call		8,444.98000	8.44498	7,656,600	18.71	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Put		4,066.61000	4.06661	4,513,020	18.71	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Call		8,939.26000	8.93926	8,146,560	17.38	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Put		4,672.41000	4.67241	5,142,500	17.38	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Call		8,981.81000	8.98181	8,187,190	17.40	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Put		4,648.50000	4.64850	5,116,670	17.40	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Call		9,024.39000	9.02439	8,227,850	17.41	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Put		4,624.72000	4.62472	5,090,970	17.41	0.00	0	
<b>Total R2053 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2053</b>											<b>0.00</b>	<b>0</b>	<b>5,18</b>
R209	On	03/08/2023	Bond Future			11.74112	66.48411	11.64932	66.92538	14.35	0.00	0	5,54
R209	On	02/11/2023	Bond Future			11.83568	64.78656	11.74040	65.23830	15.46	0.00	0	32,84
R209	On	01/02/2024	Bond Future			11.92554	66.24522	11.82680	66.70726	14.83	0.00	0	1,68
R209	On	02/05/2024	Bond Future			12.01946	64.58575	11.91715	65.05796	15.11	0.00	0	
R209	On	01/08/2024	Bond Future			12.11199	66.06646	12.00597	66.54926	14.43	0.00	0	
<b>Total R209 Future</b>											<b>0.00</b>	<b>0</b>	<b>40,08</b>
R209	On	03/08/2023	Bond Future	10.00	Call		0.00000	0.00000	0,000	15.93	0.00	0	1,73
R209	On	03/08/2023	Bond Future	10.00	Put		8,697.31000	8.69731	9,138,580	15.93	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		0.00000	0.00000	0,000	13.26	0.00	0	1,73
R209	On	03/08/2023	Bond Future	10.70	Put		4,820.56000	4.82056	5,261,830	13.26	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call		0.00000	0.00000	0,000	13.26	0.00	0	7,00
R209	On	03/08/2023	Bond Future	10.75	Put		4,554.49000	4.55449	4,995,760	13.26	0.00	0	

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	11.95	Call			1,437.46000	1.43746	994,460	15.16	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			7.70000	0.00770	5,970	15.16	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Call			1,666.57000	1.66657	1,223,740	15.25	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Put			3.35000	0.00335	1,790	15.25	0.00	0	1,79
R209	On	03/08/2023	Bond Future	11.25	Call			0.51000	0.00051	0,000	13.92	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.25	Put			1,969.92000	1.96992	2,410,680	13.92	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			1,346.58000	1.34658	904,050	15.12	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			10.54000	0.01054	9,280	15.12	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call			1,391.95000	1.39195	949,120	15.14	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			9.02000	0.00902	7,460	15.14	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			1,149.70000	1.14970	985,100	14.80	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			3,097.14000	3.09714	3,384,280	14.80	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			1,168.30000	1.16830	1,001,920	14.81	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put			3,066.12000	3.06612	3,351,480	14.81	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call			1,131.39000	1.13139	968,570	14.78	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put			3,128.50000	3.12850	3,417,420	14.78	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call			3,631.77000	3.63177	3,353,240	15.39	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put			2,227.49000	2.22749	2,411,000	15.39	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call			3,659.90000	3.65990	3,380,240	15.40	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put			2,210.04000	2.21004	2,392,420	15.40	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call			3,603.71000	3.60371	3,326,310	15.37	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put			2,245.07000	2.24507	2,429,710	15.37	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call			1,872.19000	1.87219	1,701,980	14.50	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put			5,420.48000	5.42048	5,722,480	14.50	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call			1,889.59000	1.88959	1,718,300	14.50	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put			5,387.98000	5.38798	5,688,900	14.50	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call			1,854.87000	1.85487	1,685,740	14.49	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put			5,453.12000	5.45312	5,756,200	14.49	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call			3,329.00000	3.32900	3,093,820	14.23	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put			4,328.09000	4.32809	4,575,710	14.23	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call			3,351.81000	3.35181	3,115,660	14.24	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put			4,304.17000	4.30417	4,550,820	14.24	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call			3,306.27000	3.30627	3,072,050	14.22	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put			4,352.13000	4.35213	4,600,710	14.22	0.00	0	
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>19,21</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>59,25</b>
R210	On	03/08/2023	Bond Future			225.25828	225.25828	225.29723	225.29723			0.00	0	31
R210	On	02/11/2023	Bond Future			227.08123	227.08123	227.12371	227.12371			0.00	0	1
R210	On	01/02/2024	Bond Future			232.24775	232.24775	232.29155	232.29155			0.00	0	30

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			234.29791	234.29791	234.34119	234.34119			0.00	0	
R210	On	01/08/2024			239.72292	239.72292	239.76629	239.76629			0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>72</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>72</b>
R213	On	03/08/2023			10.78602	83.81083	10.71393	84.13152		9.73	0.00	0	4,000
R213	On	02/11/2023			10.87475	82.08901	10.79905	82.41774		10.57	0.00	0	32,900
R213	On	01/02/2024			10.96126	83.93716	10.88184	84.27344		10.26	0.00	0	
R213	On	02/05/2024			11.04374	82.27045	10.96056	82.61396		10.09	0.00	0	
R213	On	01/08/2024			11.12268	84.15701	11.03541	84.50814		9.20	0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>36,900</b>
R213	On	03/08/2023	11.61	Call			3,874.36000	3.87436	3,553,670	12.78	0.00	0	
R213	On	03/08/2023	11.61	Put			0.00000	0.00000	0,000	12.78	0.00	0	
R213	On	03/08/2023	11.62	Call			3,916.26000	3.91626	3,595,570	12.80	0.00	0	
R213	On	03/08/2023	11.62	Put			0.00000	0.00000	0,000	12.80	0.00	0	
R213	On	03/08/2023	11.63	Call			3,958.12000	3.95812	3,637,430	12.82	0.00	0	
R213	On	03/08/2023	11.63	Put			0.00000	0.00000	0,000	12.82	0.00	0	
R213	On	02/11/2023	11.12	Call			2,574.35000	2.57435	2,362,090	10.94	0.00	0	
R213	On	02/11/2023	11.12	Put			1,192.08000	1.19208	1,308,550	10.94	0.00	0	
R213	On	02/11/2023	12.70	Call			7,903.32000	7.90332	7,591,250	12.73	0.00	0	
R213	On	02/11/2023	12.70	Put			134.62000	0.13462	151,280	12.73	0.00	0	700
R213	On	02/11/2023	10.94	Call			2,099.69000	2.09969	1,909,130	10.75	0.00	0	700
R213	On	02/11/2023	10.94	Put			1,488.95000	1.48895	1,627,120	10.75	0.00	0	
R213	On	02/11/2023	11.11	Call			2,546.71000	2.54671	2,335,600	10.92	0.00	0	
R213	On	02/11/2023	11.11	Put			1,207.06000	1.20706	1,324,680	10.92	0.00	0	
R213	On	02/11/2023	11.13	Call			2,601.97000	2.60197	2,388,550	10.95	0.00	0	
R213	On	02/11/2023	11.13	Put			1,177.11000	1.17711	1,292,420	10.95	0.00	0	
R213	On	02/11/2023	11.44	Call			3,519.93000	3.51993	3,274,370	11.28	0.00	0	700
R213	On	02/11/2023	11.44	Put			788.96000	0.78896	872,130	11.28	0.00	0	
R213	On	01/02/2024	11.71	Put			1,252.96000	1.25296	1,346,100	11.19	0.00	0	
R213	On	01/02/2024	11.72	Call			4,704.89000	4.70489	4,461,090	11.20	0.00	0	
R213	On	01/02/2024	11.72	Put			1,242.58000	1.24258	1,335,060	11.20	0.00	0	
R213	On	01/02/2024	11.70	Call			4,645.50000	4.64550	4,403,040	11.18	0.00	0	
R213	On	01/02/2024	11.70	Put			1,263.62000	1.26362	1,357,440	11.18	0.00	0	
R213	On	01/02/2024	11.71	Call			4,675.07000	4.67507	4,431,930	11.19	0.00	0	
R213	On	02/05/2024	10.29	Call			1,644.79000	1.64479	1,519,270	9.77	0.00	0	
R213	On	02/05/2024	10.29	Put			4,481.58000	4.48158	4,699,570	9.77	0.00	0	
R213	On	02/05/2024	10.30	Call			1,660.69000	1.66069	1,534,370	9.77	0.00	0	
R213	On	02/05/2024	10.30	Put			4,454.27000	4.45427	4,671,460	9.77	0.00	0	
R213	On	02/05/2024	10.28	Call			1,628.70000	1.62870	1,504,000	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 Interest
R213	On	02/05/2024	Bond Future	10.28	Put		4,508.72000	4.50872	4,727,530	9.76	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		3,452.47000	3.45247	3,633,570	9.10	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		2,761.53000	2.76153	2,590,740	9.11	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		3,432.26000	3.43226	3,612,600	9.11	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		2,782.16000	2.78216	2,610,620	9.11	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put		3,412.15000	3.41215	3,591,740	9.11	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		2,740.97000	2.74097	2,570,940	9.10	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,15</b>
<b>Total For R213</b>											<b>0.00</b>	<b>0</b>	<b>39,15</b>
R214	On	03/08/2023	Bond Future			12.11614	62.35354	11.98434	62.99687	15.77	0.00	0	6,75
R214	On	02/11/2023	Bond Future			12.21566	60.41591	12.07911	61.07409	17.11	0.00	0	20,55
R214	On	01/02/2024	Bond Future			12.31420	61.77611	12.17276	62.44924	16.44	0.00	0	
R214	On	02/05/2024	Bond Future			12.40841	59.86369	12.26214	60.55175	16.85	0.00	0	
R214	On	01/08/2024	Bond Future			12.50045	61.23629	12.34913	61.93987	15.42	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>27,35</b>
R214	On	03/08/2023	Bond Future	12.14	Call		818.27000	0.81827	271,420	16.05	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		59.63000	0.05963	156,110	16.05	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		859.57000	0.85957	300,760	16.06	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		52.70000	0.05270	137,220	16.06	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		901.50000	0.90150	331,740	16.08	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		46.47000	0.04647	120,040	16.08	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		859.79000	0.85979	676,760	16.19	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		3,939.04000	3.93904	4,414,190	16.19	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		829.94000	0.82994	651,610	16.16	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,014.43000	4.01443	4,494,280	16.16	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		844.83000	0.84483	664,150	16.18	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		3,976.67000	3.97667	4,454,170	16.18	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,007.47000	3.00747	3,336,410	16.69	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		2,923.74000	2.92374	2,577,770	16.70	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		2,985.05000	2.98505	3,312,210	16.70	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		2,872.60000	2.87260	2,530,190	16.67	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,030.22000	3.03022	3,360,940	16.67	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		2,898.03000	2.89803	2,553,840	16.69	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,832.19000	1.83219	1,596,690	15.97	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		5,784.40000	5.78440	6,236,960	15.97	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,849.69000	1.84969	1,612,630	15.98	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		5,749.52000	5.74952	6,200,520	15.98	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,814.98000	1.81498	1,581,030	15.97	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		5,819.63000	5.81963	6,273,740	15.97	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
R214	On	01/08/2024	Bond Future	12.16	Put			4,281.02000	4.28102	4,642,910	15.32	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call			3,406.59000	3.40659	3,063,460	15.33	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put			4,256.54000	4.25654	4,616,990	15.33	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call			3,429.93000	3.42993	3,085,360	15.34	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put			4,231.94000	4.23194	4,590,950	15.34	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call			3,383.07000	3.38307	3,041,380	15.32	0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>27,35</b>
<b>Total for Bond</b>												<b>1,599,267,010.65</b>	<b>18,168</b>	<b>1,880,06</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>	

Contract Details	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 I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
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>	



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 R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 03/08/2023 GOVI			872.22500	872.22500	877.66500	877.66500				0.00	0	
GOVI On 02/11/2023 GOVI			891.32700	891.32700	896.88900	896.88900				0.00	0	83
GOVI On 01/02/2024 GOVI			911.39300	911.39300	917.08200	917.08200				0.00	0	
GOVI On 02/05/2024 GOVI			931.95800	931.95800	937.77400	937.77400				0.00	0	
GOVI On 01/08/2024 GOVI			953.33900	953.33900	959.28800	959.28800				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>83</b>
GOVI On 03/08/2023 GOVI	837.21	Call			404,550.00000	40.45500	350,150,000			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			404,450.00000	40.44500	350,050,000			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			404,350.00000	40.43500	349,950,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Call			110,690.00000	11.06900	55,070,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Call			110,890.00000	11.08900	55,270,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			110,790.00000	11.07900	55,170,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/02/2024 GOVI	880.00	Call			370,820.00000	37.08200	313,930,000			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			371,020.00000	37.10200	314,130,000			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			370,920.00000	37.09200	314,030,000			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			132,060.00000	13.20600	190,220,000			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			132,160.00000	13.21600	190,320,000			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			131,960.00000	13.19600	190,120,000			0.00	0	
GOVI On 01/08/2024 GOVI	943.37	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/08/2024 GOVI	943.38	Call			159,080.00000	15.90800	99,590,000			0.00	0	
GOVI On 01/08/2024 GOVI	943.38	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/08/2024 GOVI	943.39	Call			158,980.00000	15.89800	99,490,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
GOVI	On	01/08/2024	GOVI	943.39	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call			159,180.00000	15.91800	99,690,000		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>83</b>
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
AL37	On	03/08/2023	Index Future			886.66900	886.66900	889.22600	889.22600			0.00	0	
AL37	On	02/11/2023	Index Future			906.08700	906.08700	908.70300	908.70300			0.00	0	
AL37	On	01/02/2024	Index Future			926.48600	926.48600	929.16100	929.16100			0.00	0	
AL37	On	02/05/2024	Index Future			947.39200	947.39200	950.12600	950.12600			0.00	0	
AL37	On	01/08/2024	Index Future			969.12700	969.12700	971.92300	971.92300			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			1,014.93400	1,014.93400	1,020.17200	1,020.17200			0.00	0	
AL7T	On	02/11/2023	Index Future			1,037.16100	1,037.16100	1,042.51800	1,042.51800			0.00	0	
AL7T	On	01/02/2024	Index Future			1,060.51000	1,060.51000	1,065.98900	1,065.98900			0.00	0	
AL7T	On	02/05/2024	Index Future			1,084.44000	1,084.44000	1,090.04100	1,090.04100			0.00	0	
AL7T	On	01/08/2024	Index Future			1,109.32000	1,109.32000	1,115.04800	1,115.04800			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			884.92500	884.92500	890.45600	890.45600			0.00	0	
ALBI	On	02/11/2023	Index Future			904.30500	904.30500	909.96100	909.96100			0.00	0	10
ALBI	On	01/02/2024	Index Future			924.66300	924.66300	930.44700	930.44700			0.00	0	
ALBI	On	02/05/2024	Index Future			945.52800	945.52800	951.44100	951.44100			0.00	0	
ALBI	On	01/08/2024	Index Future			967.22000	967.22000	973.26800	973.26800			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			328.95300	328.95300	328.53600	328.53600			0.00	0	10
IGOV	On	02/11/2023	Index Future			336.23900	336.23900	335.81400	335.81400			0.00	0	5
IGOV	On	01/02/2024	Index Future			343.88900	343.88900	343.45400	343.45400			0.00	0	
IGOV	On	02/05/2024	Index Future			351.72700	351.72700	351.28200	351.28200			0.00	0	
IGOV	On	01/08/2024	Index Future			359.87300	359.87300	359.41700	359.41700			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	16/08/2023	Jibar Future			8.44000	91.56000	8.44000	91.56000			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			8.46000	91.54000	8.46000	91.54000			0.00	0	
JIBAR F	On	18/10/2023	Jibar Future			8.50000	91.50000	8.50000	91.50000			0.00	0	
JIBAR F	On	15/11/2023	Jibar Future			8.51000	91.49000	8.52000	91.48000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 20/12/2023		Jibar Future	8.51500	91.48500	8.52000	91.48000				0.00	0	
JIBAR F On 17/01/2024		Jibar Future	8.50500	91.49500	8.50500	91.49500				0.00	0	
JIBAR F On 20/03/2024		Jibar Future	8.43500	91.56500	8.45000	91.55000				0.00	0	
JIBAR F On 19/06/2024		Jibar Future	8.31000	91.69000	8.30500	91.69500				0.00	0	
JIBAR F On 18/09/2024		Jibar Future	8.22500	91.77500	8.20000	91.80000				0.00	0	
JIBAR F On 18/12/2024		Jibar Future	8.05000	91.95000	8.02500	91.97500				0.00	0	
JIBAR F On 19/03/2025		Jibar Future	7.99000	92.01000	7.95500	92.04500				0.00	0	
JIBAR F On 18/06/2025		Jibar Future	7.94500	92.05500	7.90000	92.10000				0.00	0	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Derivatives :</b>										<b>1,599,267,010.65</b>	<b>18,168</b>	<b>1,881,65</b>
ABCPI3 On 07/12/2023		Spot Bond	5.54500	333.03659	5.54500	332.82877				0.00	0	5,000,00
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
ABF001 On 13/09/2026		Spot Bond			0.00000	101.42918				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024		Spot Bond			0.00000	100.76977				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	10.05500	99.98634	10.05500	99.90596				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	12.03000	87.47614	12.03000	87.39243				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	101.01723				0.00	0	
<b>Total ABF006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF006</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030		Spot Bond			0.00000	101.88143				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	103.34580				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.23000				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	102.54277				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.17871				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	101.24448				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	103.80969				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.87286				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	102.88180				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	102.66071				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	102.29389				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.57671				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	100.24447				0.00	100,000,000	50,000,000
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.45382				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.31713				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.61528				0.00	120,000,000	60,000,000
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.30633				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	101.54160				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.57233				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	100.57796				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	101.07135				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	101.74652				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	101.79055				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	101.12039				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.80642				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.63905				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.81830				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2025 Spot Bond					0.00000	102.25973				0.00	0	50,000,00
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
ABFN5: On 14/02/2027 Spot Bond					0.00000	102.68342				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	102.12070				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	102.19830				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	102.05448				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	102.10968				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	101.78757				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	100.80114				0.00	0	130,000,00
<b>Total ABFN60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For ABFN60</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
ABFN6 On 24/02/2028 Spot Bond					0.00000	101.99980				0.00	5,950,000,000	5,950,000,00
<b>Total ABFN61 SPOT</b>										<b>0.00</b>	<b>5,950,000,000</b>	<b>5,950,000,00</b>
<b>Total For ABFN61</b>										<b>0.00</b>	<b>5,950,000,000</b>	<b>5,950,000,00</b>
ABFN6: On 24/02/2030 Spot Bond					0.00000	102.25709				0.00	0	460,000,00
<b>Total ABFN62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>460,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For ABFN62</b>										<b>0.00</b>	<b>0</b>	<b>460,000,00</b>
ABFN6: On 28/06/2026 Spot Bond					0.00000	100.97948				0.00	0	
<b>Total ABFN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN63</b>										<b>0.00</b>	<b>0</b>	
ABFN6: On 28/06/2028 Spot Bond					0.00000	101.00443				0.00	0	
<b>Total ABFN64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN64</b>										<b>0.00</b>	<b>0</b>	
ABFN6: On 28/06/2030 Spot Bond					0.00000	101.01242				0.00	0	
<b>Total ABFN65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN65</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.19298				0.00	0	90,000,00
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For ABGN01</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.46385				0.00	0	
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN02</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.90235				0.00	0	
<b>Total ABGN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN03</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.53376				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.18811				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	101.93234				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	101.07283				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	101.11157				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			7.81000	7.81000	7.81000	166.67234			15,620,000,000,000.00		2,000,000,000	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total ABKI04 SPOT</b>									<b>15,620,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For ABKI04</b>									<b>15,620,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	95.50473	100.00000	94.85866			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			4.61000	4.61000	4.61000	168.59802			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			5.12000	5.12000	5.12000	217.82581			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			5.25000	5.25000	5.25000	241.25128			0.00	0	
<b>Total ABN63 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>									<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			8.97000	8.97000	8.97000	105.61868			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			9.37500	104.49164	9.37500	104.41362			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			9.38000	106.83884	9.38000	106.75903			0.00	0	
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>									<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			8.60500	103.69764	8.60500	103.62521			0.00	0	
<b>Total ABS18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>									<b>0.00</b>	<b>0</b>	
ABS19 On 24/02/2028 Spot Bond			9.93500	9.93500	9.93500	103.33679			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			9.37500	102.03306	9.37500	101.95688			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	19.63248	100.00000	19.50312			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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS12 On 07/12/2023 Spot Bond			5.19500	333.41955	5.19500	333.22073				0.00	0	13,600,00
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,600,00</b>
<b>Total For ABS12</b>										<b>0.00</b>	<b>0</b>	<b>13,600,00</b>
ABX01 On 10/07/2024 Spot Bond			11.84500	11.84500	11.84500	99.93854				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	101.37805				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	101.35378				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	101.31282				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.55654				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	102.01111				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	102.34341				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	101.38004				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	103.24108				0.00	0	20,000,00
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.01175				0.00	0	250,000,00
<b>Total AGLG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For AGLG01</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
AGRIA1 On 28/10/2025 Spot Bond					0.00000	109.30871				0.00	0	4,094,625,10
<b>Total AGRIA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,094,625,10</b>

Contract Details	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 AGRIA1</b>										<b>0.00</b>	<b>0</b>	<b>4,094,625,10</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	101.43577				0.00	0	90,000,00
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	105.12694				0.00	0	500,000,00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	104.84632				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.40306				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	103.14767				0.00	0	
<b>Total AGT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT05</b>										<b>0.00</b>	<b>0</b>	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.47723				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	100.48613				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			9.27000	96.51985	9.27000	96.44858				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	100.49975				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	100.54506				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	100.60156				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	100.45329				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.97827				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			10.16000	104.52367	10.16000	104.43680				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.91921				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	102.03881				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C: On 21/08/2023 Spot Bond					0.00000	102.11953				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	102.70264				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	102.27386				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.90754				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	102.03868				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C: On 21/08/2024 Spot Bond					0.00000	102.11937				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D: On 21/08/2024 Spot Bond					0.00000	102.68374				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7A On 21/08/2025 Spot Bond					0.00000	102.04969				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	102.10478				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	102.07902				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	102.04876				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	102.15969				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C: On 21/08/2025 Spot Bond					0.00000	102.12137				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	103.16021				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.74412				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			10.87500	100.50275	10.87500	100.41603				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			12.21000	91.84285	12.21000	91.75416				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	102.32227				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	102.57070				0.00	0	
<b>Total AIRF03 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 AIRF03</b>										<b>0.00</b>	<b>0</b>	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.94385				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			7.20000	197.85694	7.20000	197.70729				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>	
APF14 On 22/09/2023 Spot Bond					0.00000	101.42038				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	99.90748				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	102.23924				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	101.94688				0.00	0	
<b>Total APF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF19</b>										<b>0.00</b>	<b>0</b>	
ASC00 On 30/09/2028 Spot Bond					0.00000	101.04427				0.00	0	
<b>Total ASC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC001</b>										<b>0.00</b>	<b>0</b>	
ASC00 On 22/09/2023 Spot Bond					0.00000	101.13015				0.00	0	
<b>Total ASC002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC002</b>										<b>0.00</b>	<b>0</b>	
ASC00 On 20/12/2027 Spot Bond					0.00000	101.44505				0.00	0	
<b>Total ASC003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC003</b>										<b>0.00</b>	<b>0</b>	
ASC00 On 29/04/2024 Spot Bond					0.00000	102.05271				0.00	0	
<b>Total ASC004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC004</b>										<b>0.00</b>	<b>0</b>	
ASC00 On 28/03/2024 Spot Bond					0.00000	100.97160				0.00	0	
<b>Total ASC005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC005</b>										<b>0.00</b>	<b>0</b>	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.94380				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASC013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC013</b>										<b>0.00</b>	<b>0</b>	
ASC013 On 06/04/2028 Spot Bond					0.00000	100.94380				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>	
ASC014 On 06/04/2028 Spot Bond					0.00000	100.94380				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>	
ASC015 On 17/10/2023 Spot Bond					0.00000	100.47766				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>	
ASC016 On 17/08/2023 Spot Bond					0.00000	102.62208				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>	
ASC017 On 18/08/2023 Spot Bond					0.00000	102.59102				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>	
ASC018 On 21/08/2023 Spot Bond					0.00000	102.65398				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>	
ASC019 On 28/04/2028 Spot Bond					0.00000	100.21073				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>	
ASC020 On 20/06/2028 Spot Bond					0.00000	101.36001				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>	
ASC021 On 20/06/2030 Spot Bond			12.66500	12.66500	12.66500	100.66614				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>	
ASC022 On 20/06/2027 Spot Bond					0.00000	101.30777				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>	
ASC023 On 17/05/2028 Spot Bond					0.00000	102.17380				0.00	0	
<b>Total ASC024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC024</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC02: On 22/08/2023 Spot Bond					0.00000	101.84613				0.00	0	
<b>Total ASC025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC025</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 23/08/2023 Spot Bond					0.00000	101.81451				0.00	0	
<b>Total ASC026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC026</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 25/08/2023 Spot Bond					0.00000	101.74549				0.00	0	
<b>Total ASC027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC027</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 26/05/2028 Spot Bond					0.00000	102.00024				0.00	0	240,000,00
<b>Total ASC028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
<b>Total For ASC028</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
ASC02: On 26/05/2026 Spot Bond					0.00000	101.94320				0.00	0	
<b>Total ASC029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC029</b>										<b>0.00</b>	<b>0</b>	
ASC03: On 13/06/2024 Spot Bond					0.00000	101.37295				0.00	0	
<b>Total ASC030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC030</b>										<b>0.00</b>	<b>0</b>	
ASC03: On 14/06/2024 Spot Bond					0.00000	101.34682				0.00	0	
<b>Total ASC031 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC031</b>										<b>0.00</b>	<b>0</b>	
ASC03: On 15/03/2024 Spot Bond					0.00000	101.30717				0.00	0	
<b>Total ASC032 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC032</b>										<b>0.00</b>	<b>0</b>	
ASC03: On 28/02/2035 Spot Bond					0.00000	101.27663				0.00	0	
<b>Total ASC033 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC033</b>										<b>0.00</b>	<b>0</b>	
ASC03: On 30/06/2029 Spot Bond					0.00000	101.02849				0.00	0	
<b>Total ASC034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC034</b>										<b>0.00</b>	<b>0</b>	
ASC03: On 30/06/2030 Spot Bond					0.00000	101.04458				0.00	0	
<b>Total ASC035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC035</b>										<b>0.00</b>	<b>0</b>	
ASC03: On 17/10/2027 Spot Bond					0.00000	100.79663				0.00	0	
<b>Total ASC036 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASC036</b>										<b>0.00</b>	<b>0</b>	
ASC03: On 20/06/2028 Spot Bond					0.00000	100.51881				0.00	0	
<b>Total ASC037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC037</b>										<b>0.00</b>	<b>0</b>	
ASC03: On 21/07/2028 Spot Bond					0.00000	100.40280				0.00	0	
<b>Total ASC038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC038</b>										<b>0.00</b>	<b>0</b>	
ASC03: On 21/07/2028 Spot Bond					0.00000	100.38972				0.00	0	
<b>Total ASC039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC039</b>										<b>0.00</b>	<b>0</b>	
ASC04: On 21/07/2028 Spot Bond					0.00000	100.40897				0.00	0	100,000,00
<b>Total ASC040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ASC040</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ASC04: On 20/06/2028 Spot Bond					0.00000	100.31664				0.00	0	
<b>Total ASC041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC041</b>										<b>0.00</b>	<b>0</b>	
ASC04: On 20/06/2028 Spot Bond					0.00000	100.15779				0.00	0	
<b>Total ASC042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC042</b>										<b>0.00</b>	<b>0</b>	
ASN02: On 07/12/2033 Spot Bond			5.60000	255.74465	5.60000	255.58368				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03: On 07/12/2033 Spot Bond			5.70000	232.52381	5.70000	232.37561				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			5.99000	210.08606	5.99000	209.94731				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			5.62000	117.22862	5.62000	117.15495				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 24/08/2025 Spot Bond					0.00000	104.81328				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>	
ASN27: On 15/08/2023 Spot Bond					0.00000	102.14867				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	
ASN278 On 20/08/2048 Spot Bond					0.00000	102.06303				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>	
ASN280 On 21/08/2023 Spot Bond					0.00000	102.03478				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>	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.52190				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>	
ASN290 On 26/09/2023 Spot Bond					0.00000	101.06132				0.00	0	23,900,00
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>23,900,00</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	<b>23,900,00</b>
ASN300 On 20/12/2023 Spot Bond					0.00000	101.30553				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN310 On 20/12/2023 Spot Bond					0.00000	101.68517				0.00	0	20,000,00
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
ASN311 On 31/03/2029 Spot Bond			5.32500	5.32500	5.32500	117.58568				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN318 On 28/02/2033 Spot Bond			5.73500	5.73500	5.73500	108.44383				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN320 On 20/06/2024 Spot Bond					0.00000	101.34076				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.44668				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN330 On 09/05/2024 Spot Bond					0.00000	99.83364				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 20/06/2024 Spot Bond					0.00000	101.02356				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			5.83000	114.43144	5.83000	114.35763				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	101.31762				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	100.87707				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.38024				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	101.28723				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	101.28723				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.90448				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.51789				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	101.37572				0.00	0	20,000,00
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
ASN37: On 20/12/2024 Spot Bond					0.00000	101.68159				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	100.33867				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.42907				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	101.42907				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	101.49654				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	101.30473				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	101.27501				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	101.39653				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	101.69202				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.39839				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>	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.20208				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	101.31340				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 31/01/2024 Spot Bond			10.62000	10.62000	10.62000	99.48710				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			11.31000	11.31000	11.31000	104.23465				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 17/08/2025 Spot Bond					0.00000	101.74419				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	101.51657				0.00	0	320,000,00
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>320,000,00</b>
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	<b>320,000,00</b>
ASN48( On 25/08/2025 Spot Bond					0.00000	141.64000				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 28/02/2025 Spot Bond			11.09500	11.09500	11.09500	103.86216				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 01/09/2025 Spot Bond					0.00000	101.70781				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49( On 15/09/2025 Spot Bond					0.00000	101.36050				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49( On 15/09/2025 Spot Bond					0.00000	101.36050				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50( On 28/09/2025 Spot Bond					0.00000	101.24796				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50( On 21/12/2026 Spot Bond			10.66500	96.51964	10.66500	96.43748				0.00	0	26,900,00
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,900,00</b>
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	<b>26,900,00</b>
ASN50( On 21/12/2026 Spot Bond			9.84500	96.35107	9.84500	96.27519				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN51( On 21/12/2026 Spot Bond			10.39500	95.38755	10.39500	95.30835				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51( On 21/12/2026 Spot Bond			10.39500	95.38755	10.39500	95.30835				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN52( On 31/07/2024 Spot Bond			8.97000	100.28900	8.97000	100.21729				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52( On 31/07/2024 Spot Bond			10.92000	100.32277	10.92000	100.23585				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53( On 31/07/2024 Spot Bond			10.87000	100.32191	10.87000	100.23538				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			10.37000	100.21067	10.37000	100.12941				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			10.37000	100.21067	10.37000	100.12941				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	100.98039				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	100.12441				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 31/01/2026 Spot Bond			11.00500	99.33755	11.00500	99.25083				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			11.09500	99.86210	11.09500	99.77576				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55( On 31/01/2024 Spot Bond			10.95500	99.96446	10.95500	99.87907				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.56283				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	100.32773				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	101.74570				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 18/03/2024 Spot Bond					0.00000	96.54937				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			10.44500	99.56683	10.44500	99.48554				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	100.32681				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	102.17709				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	101.57108				0.00	0	160,000,00
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
ASN61: On 31/01/2030 Spot Bond					0.00000	100.13745				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	100.99405				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 06/05/2024 Spot Bond					0.00000	95.14901				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	101.30034				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.10266				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	101.26114				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	102.08164				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.94853				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	101.38447				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	101.46424				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>	
ASN64: On 06/05/2024 Spot Bond					0.00000	99.99947				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.79665				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	100.71711				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	101.12719				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	102.22880				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66: On 02/04/2026 Spot Bond					0.00000	100.96231				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	101.07473				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.05910				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	101.46302				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	102.17920				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	95.16432				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.84479				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.66626				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	100.13392				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.66626				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.71106				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	101.34168				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</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 ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.34775				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	101.51290				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.92119				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	102.33360				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.13659				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.73919				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.94930				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.57340				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.13150				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 28/02/2026 Spot Bond					0.00000	102.05210				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.13403				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.31132				0.00	0	

Contract Details	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	101.32347				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	96.12625				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	100.12751				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	100.96581				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	100.91217				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			10.09884	10.09884	10.09884	102.36381				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	101.73940				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			10.74000	10.74000	10.74000	99.81344				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	100.13645				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	100.12702				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	100.12713				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	101.20528				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN808</b>										<b>0.00</b>	<b>0</b>	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.92088				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.93648				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	100.69018				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	101.03880				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	92.29071				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	100.71440				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	100.30944				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	100.29343				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	100.67750				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	100.61851				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	100.61851				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	100.13658				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	101.35704				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	100.40729				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	100.40542				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	100.40542				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	100.33399				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	100.12062				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	100.13621				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	100.13568				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	101.31141				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	101.33585				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	102.05217				0.00	0	

Contract Details	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	100.49963				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	100.12760				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	101.95559				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	101.92156				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	101.61600				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	101.61600				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 14/06/2027 Spot Bond					0.00000	101.46691				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	101.46691				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	101.11245				0.00	0	
<b>Total ASN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN869</b>										<b>0.00</b>	<b>0</b>	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.24692				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>	

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 20/06/2027 Spot Bond					0.00000	101.46924				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	101.45711				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	101.67288				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	100.51230				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	101.11579				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	101.51866				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			11.54500	100.19552	11.54500	100.10556				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	96.74430				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	100.12184				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	101.29917				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	102.03448				0.00	0	
<b>Total ASN913 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN913</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.08727				0.00	0	
<b>Total ASN915 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN915</b>										<b>0.00</b>	<b>0</b>	
ASN915 On 31/07/2027 Spot Bond					0.00000	102.05198				0.00	0	
<b>Total ASN916 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN916</b>										<b>0.00</b>	<b>0</b>	
ASN916 On 31/07/2027 Spot Bond					0.00000	102.01668				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>	
ASN917 On 31/08/2027 Spot Bond					0.00000	101.98434				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>	
ASN918 On 31/08/2027 Spot Bond					0.00000	102.01081				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>	
ASN919 On 31/08/2027 Spot Bond					0.00000	101.98434				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>	
ASN920 On 31/08/2027 Spot Bond					0.00000	102.01081				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>	
ASN921 On 20/12/2027 Spot Bond					0.00000	99.06770				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>	
ASN930 On 20/12/2027 Spot Bond					0.00000	91.27710				0.00	0	
<b>Total ASN932 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN932</b>										<b>0.00</b>	<b>0</b>	
ASN932 On 20/12/2025 Spot Bond					0.00000	101.40839				0.00	0	
<b>Total ASN934 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN934</b>										<b>0.00</b>	<b>0</b>	
ASN934 On 20/12/2027 Spot Bond					0.00000	108.81690				0.00	0	
<b>Total ASN936 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN936</b>										<b>0.00</b>	<b>0</b>	
ASN936 On 20/12/2027 Spot Bond					0.00000	101.49964				0.00	0	
<b>Total ASN937 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN937</b>										<b>0.00</b>	<b>0</b>	
ASN937 On 31/01/2030 Spot Bond					0.00000	100.13088				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN938 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN938</b>										<b>0.00</b>	<b>0</b>	
ASN94( On 20/12/2027 Spot Bond					0.00000	101.42077				0.00	0	
<b>Total ASN940 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN940</b>										<b>0.00</b>	<b>0</b>	
ASN94( On 20/12/2027 Spot Bond					0.00000	101.37585				0.00	0	
<b>Total ASN941 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN941</b>										<b>0.00</b>	<b>0</b>	
ASN94( On 20/12/2025 Spot Bond					0.00000	101.33557				0.00	0	
<b>Total ASN943 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN943</b>										<b>0.00</b>	<b>0</b>	
ASN94( On 20/12/2027 Spot Bond					0.00000	101.56026				0.00	0	
<b>Total ASN944 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN944</b>										<b>0.00</b>	<b>0</b>	
ASN94( On 20/06/2027 Spot Bond					0.00000	101.30230				0.00	0	
<b>Total ASN948 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN948</b>										<b>0.00</b>	<b>0</b>	
ASN95( On 20/06/2027 Spot Bond					0.00000	101.31141				0.00	0	
<b>Total ASN950 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN950</b>										<b>0.00</b>	<b>0</b>	
ASN95( On 31/08/2027 Spot Bond					0.00000	102.05218				0.00	0	
<b>Total ASN951 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN951</b>										<b>0.00</b>	<b>0</b>	
ASN95( On 31/07/2027 Spot Bond					0.00000	100.13697				0.00	0	
<b>Total ASN952 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN952</b>										<b>0.00</b>	<b>0</b>	
ASN95( On 20/12/2027 Spot Bond					0.00000	101.48145				0.00	0	
<b>Total ASN953 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN953</b>										<b>0.00</b>	<b>0</b>	
ASN95( On 20/12/2025 Spot Bond					0.00000	101.34528				0.00	0	
<b>Total ASN954 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN954</b>										<b>0.00</b>	<b>0</b>	
ASN95( On 20/12/2024 Spot Bond					0.00000	101.27501				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN96( On 30/09/2027 Spot Bond					0.00000	101.06339				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	118.92410				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	101.54208				0.00	0	240,000,00
<b>Total ASN973 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
<b>Total For ASN973</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
ASN97( On 20/12/2027 Spot Bond					0.00000	101.29931				0.00	0	500,000,00
<b>Total ASN974 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For ASN974</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
ASN97( On 24/01/2025 Spot Bond					0.00000	88.45701				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	100.14069				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	101.37220				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	100.81298				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	81.40563				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	102.31893				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	101.91734				0.00	0	
<b>Total ASN983 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN983</b>										<b>0.00</b>	<b>0</b>	
ASN98( On 17/02/2028 Spot Bond					0.00000	102.13060				0.00	0	
<b>Total ASN984 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN984</b>										<b>0.00</b>	<b>0</b>	
ASN99: On 20/12/2025 Spot Bond					0.00000	101.29185				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	101.43291				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	100.60224				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	100.57924				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	102.05237				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			7.55500	101.66510	7.55500	101.60287				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	100.97441				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.45268				0.00	0	
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.69969				0.00	0	
<b>Total BAW37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW37</b>										<b>0.00</b>	<b>0</b>	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.13669				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>	
BAW39 On 26/05/2026 Spot Bond					0.00000	101.93303				0.00	0	
<b>Total BAW39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW39</b>										<b>0.00</b>	<b>0</b>	
BAW40 On 30/06/2025 Spot Bond			9.78000	101.23865	9.78000	101.15944				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAW40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW40</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2025 Spot Bond					0.00000	102.08638				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	102.38824				0.00	0	
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			12.29500	12.29500	12.29500	103.89999				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.75508				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>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.30781				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	101.29766				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	101.36233				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.46927				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.12201				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.35081				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>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.25135				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.22789				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.86912				0.00	0	
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA94</b>										<b>0.00</b>	<b>0</b>	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.22067				0.00	0	
<b>Total BAYA95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.56937				0.00	0	
<b>Total BAYA96 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA96</b>										<b>0.00</b>	<b>0</b>	
BAYA97 On 30/09/2025 Spot Bond					0.00000	99.64799				0.00	0	
<b>Total BAYA97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA97</b>										<b>0.00</b>	<b>0</b>	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.29995				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>	
BAYA99 On 30/09/2027 Spot Bond					0.00000	101.26541				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>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.41490				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.45287				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>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.44068				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>	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.41730				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>	
BAYB22 On 30/06/2025 Spot Bond					0.00000	101.40819				0.00	0	
<b>Total BAYB22 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BAYB22</b>										<b>0.00</b>	<b>0</b>	
BAYB2: On 30/09/2023 Spot Bond					0.00000	101.41691				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	101.41531				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	101.46206				0.00	0	
<b>Total BAYB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB25</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			9.40000	9.40000	9.40000	97.59514				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.91118				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	101.47477				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	96.31822				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	79.03463				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.36824				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	79.00760				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	101.29698				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>	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.64646				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BDX46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX46</b>										<b>0.00</b>	<b>0</b>	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.89556				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>	
BDX49 On 30/01/2024 Spot Bond					0.00000	100.12938				0.00	0	
<b>Total BDX49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX49</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.79749				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	103.37393				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	102.33810				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			9.06500	102.26031	9.06500	102.18601				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	101.73417				0.00	0	2,450,000,0€
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,450,000,0€</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	<b>2,450,000,0€</b>
BID15 On 28/10/2024 Spot Bond					0.00000	100.49793				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BID16 On 24/06/2025 Spot Bond					0.00000	101.04763				0.00	500,000,000	500,000,0€
<b>Total BID16 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,0€</b>
<b>Total For BID16</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,0€</b>
BID17 On 24/06/2027 Spot Bond					0.00000	101.06765				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	100.13358				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.71536				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	100.08700				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	81.30600				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	62.39500				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	55.51900				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	101.77731				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	101.79470				0.00	0	
<b>Total BNPS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS02</b>										<b>0.00</b>	<b>0</b>	
BNPS0 On 15/03/2030 Spot Bond					0.00000	101.41506				0.00	0	
<b>Total BNPS03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS03</b>										<b>0.00</b>	<b>0</b>	
BNPS0 On 19/05/2028 Spot Bond					0.00000	102.05445				0.00	0	
<b>Total BNPS04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS04</b>										<b>0.00</b>	<b>0</b>	
BNPS0 On 19/05/2030 Spot Bond					0.00000	102.11736				0.00	0	
<b>Total BNPS05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS05</b>										<b>0.00</b>	<b>0</b>	
BNPS0 On 09/06/2029 Spot Bond					0.00000	101.62179				0.00	0	
<b>Total BNPS06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS06</b>										<b>0.00</b>	<b>0</b>	
BNPS0 On 01/08/2028 Spot Bond					0.00000	100.08172				0.00	0	
<b>Total BNPS07 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BNPS07</b>										<b>0.00</b>	<b>0</b>	
BNPS0: On 01/08/2029 Spot Bond					0.00000	100.08212				0.00	0	
<b>Total BNPS08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS08</b>										<b>0.00</b>	<b>0</b>	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.73992				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	102.26861				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 12/10/2023 Spot Bond					0.00000	100.67258				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	100.02624				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	102.00952				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 11/01/2024 Spot Bond					0.00000	100.63801				0.00	0	
<b>Total BPPF36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF36</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 31/03/2024 Spot Bond					0.00000	100.93143				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					0.00000	99.84986				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>	
BPPF3: On 03/07/2024 Spot Bond					0.00000	100.85363				0.00	0	
<b>Total BPPF39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF39</b>										<b>0.00</b>	<b>0</b>	
BPPF4: On 14/07/2026 Spot Bond					0.00000	100.57495				0.00	0	
<b>Total BPPF40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF40</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	101.04577				0.00	0	
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.08648				0.00	0	
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	
BYA10 On 30/09/2026 Spot Bond					0.00000	101.24196				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	101.21850				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>	
BYA102 On 30/06/2027 Spot Bond					0.00000	101.24412				0.00	0	
<b>Total BYA102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA102</b>										<b>0.00</b>	<b>0</b>	
BYA104 On 30/06/2027 Spot Bond					0.00000	101.22050				0.00	0	
<b>Total BYA104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA104</b>										<b>0.00</b>	<b>0</b>	
BYA105 On 30/06/2026 Spot Bond					0.00000	101.19698				0.00	0	360,000,00
<b>Total BYA105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>360,000,00</b>
<b>Total For BYA105</b>										<b>0.00</b>	<b>0</b>	<b>360,000,00</b>
CBL29 On 30/04/2024 Spot Bond					0.00000	100.40360				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.05021				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CBL31 On 21/11/2025 Spot Bond					0.00000	102.20434				0.00	0	120,000,00
<b>Total CBL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For CBL31</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
CCT02 On 12/06/2024 Spot Bond			9.09500	103.76045	9.09500	103.68483				0.00	0	
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT03 On 15/03/2025 Spot Bond			9.74500	106.43262	9.74500	106.35010				0.00	0	
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			10.78500	10.78500	10.78500	99.28504				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	0.00000				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	102.38828				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	100.39415				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	100.40848				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	101.22807				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	102.28785				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	102.38817				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	101.37351				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			10.08000	104.26551	10.08000	104.18194				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>	

Contract Details	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 CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	99.90171				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	102.76950				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN379 On 20/03/2024 Spot Bond			11.38500	103.50062	11.38500	103.40723				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>	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.15370				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			7.31000	162.33085	7.31000	162.20717				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 31/01/2025 Spot Bond			9.44000	157.53975	9.44000	157.39349				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond			9.72500	104.59790	9.72500	104.51695				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.63908				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.74615				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 11/10/2024 Spot Bond					0.00000	102.15530				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	101.47613				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 25/11/2024 Spot Bond					0.00000	101.29415				0.00	0	

Contract Details	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	102.42042				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	101.53494				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>	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.51749				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			10.62500	100.07743	10.62500	99.99301				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>	
CLN537 On 25/10/2023 Spot Bond					0.00000	100.27936				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	100.58598				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	163.84500				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	101.01602				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			10.09500	104.42147	10.09500	104.33628				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 29/03/2025 Spot Bond			10.14500	103.44806	10.14500	103.36464				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			10.23500	102.22218	10.23500	102.13903				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN55: On 20/03/2024 Spot Bond					0.00000	100.40200				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55: On 15/11/2023 Spot Bond					0.00000	102.31038				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55: On 12/11/2023 Spot Bond					0.00000	99.72611				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN55: On 24/11/2024 Spot Bond					0.00000	102.01595				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN55: On 17/01/2024 Spot Bond					0.00000	100.62002				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 20/12/2023 Spot Bond				100.00000	0.00000	135.82800				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 11/02/2026 Spot Bond					0.00000	99.80351				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>	
CLN56: On 12/11/2025 Spot Bond			10.59500	101.46791	10.59500	101.42829				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>	
CLN56: On 12/11/2025 Spot Bond			10.09500	102.49946	10.09500	102.41720				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 08/02/2024 Spot Bond					0.00000	99.98798				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>	
CLN56: On 21/02/2024 Spot Bond					0.00000	101.99555				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>	
CLN56: On 17/01/2024 Spot Bond					0.00000	101.13545				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 11/02/2024 Spot Bond					0.00000	99.81009				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>	
CLN57: On 12/11/2025 Spot Bond			10.32500	101.64719	10.32500	101.56381				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>	
CLN57: On 12/11/2025 Spot Bond					0.00000	99.71813				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>	
CLN57: On 11/02/2024 Spot Bond					0.00000	99.80953				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>	
CLN57: On 15/03/2024 Spot Bond					0.00000	101.44938				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>	
CLN57: On 20/06/2024 Spot Bond					0.00000	101.43912				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>	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.50199				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>	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.96147				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN58: On 10/05/2024 Spot Bond					0.00000	99.83508				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	101.47320				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	100.50959				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	102.00816				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.16140				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.96392				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.32831				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.86109				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	103.10299				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			5.73000	157.49480	5.73000	132.87067				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	102.20745				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.15082				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.99635				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.56500	9.56500	9.56500	101.28092				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.93131				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>	

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 10/12/2024 Spot Bond					0.00000	101.47311				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	101.32831				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	101.32831				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 05/08/2024 Spot Bond			9.15000	9.15000	9.15000	99.59657				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	99.92178				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	101.73754				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	102.77422				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN60( On 17/01/2024 Spot Bond					0.00000	100.54073				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	102.02761				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 23/10/2024 Spot Bond					0.00000	100.31348				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	102.07281				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>	
CLN61( On 07/03/2025 Spot Bond					0.00000	101.67332				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.92995				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>	
CLN614 On 20/12/2029 Spot Bond					0.00000	100.53190				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.37948				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>	
CLN617 On 31/05/2024 Spot Bond					0.00000	101.85228				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.20374				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.49184				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	102.29808				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	100.71903				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			13.28500	59.36115	13.28500	77.11443				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	102.15983				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN63( On 19/08/2025 Spot Bond			10.79500	102.11851	10.79500	102.02958				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>	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.29178				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>	
CLN63 On 21/11/2024 Spot Bond					0.00000	102.14093				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>	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.84035				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 09/11/2024 Spot Bond					0.00000	99.83481				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond					0.00000	104.18804				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	101.97809				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	102.28548				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	103.40510				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	102.41143				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	100.50809				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 21/11/2024 Spot Bond					0.00000	101.98414				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	101.31876				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	100.19621				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	101.32000				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	102.37580				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	101.85811				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/08/2025 Spot Bond					0.00000	102.28548				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	102.28548				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	101.80490				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	101.45732				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	101.05975				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</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 CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.66136				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>	
CLN662 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>	
CLN663 On 20/12/2024 Spot Bond					0.00000	133.58600				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>	
CLN664 On 20/12/2023 Spot Bond					0.00000	156.53800				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>	
CLN666 On 02/04/2026 Spot Bond					0.00000	103.91436				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 19/08/2025 Spot Bond					0.00000	102.56251				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>	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.19104				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>	
CLN671 On 19/08/2025 Spot Bond					0.00000	102.43241				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>	
CLN673 On 31/01/2025 Spot Bond			6.29698	164.67847	6.29698	133.73853				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>	
CLN674 On 31/01/2025 Spot Bond			6.29698	164.67847	6.29698	133.73939				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>	
CLN676 On 19/08/2025 Spot Bond					0.00000	102.46389				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>	
CLN677 On 19/08/2025 Spot Bond					0.00000	102.54783				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.27658				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	103.89640				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	101.60252				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 21/12/2026 Spot Bond					0.00000	101.24992				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>	
CLN683 On 21/12/2026 Spot Bond					0.00000	101.26893				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 12/02/2025 Spot Bond					0.00000	102.45856				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.39529				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.39507				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/12/2026 Spot Bond					0.00000	105.04112				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.09398				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 21/12/2026 Spot Bond					0.00000	101.29863				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN697 On 17/05/2025 Spot Bond					0.00000	102.60453				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	88.92193				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	87.45301				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	105.46141				0.00	0	100,000,00
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.40558				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 12/02/2025 Spot Bond					0.00000	102.55611				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.46770				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 19/08/2025 Spot Bond					0.00000	102.58979				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 11/09/2026 Spot Bond					0.00000	102.03143				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.27763				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.55531				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.79300				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</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 CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 11/03/2024 Spot Bond					0.00000	101.39907				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	102.12868				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	101.28660				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	101.28660				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	101.28660				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.61458				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.42272				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.63231				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.94818				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.71296				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.64373				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.22842				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.22842				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.22842				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.24029				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>	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.24029				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.24029				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.08797				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.10206				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.72539				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.29859				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.43709				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	94.08662				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN73{ On 20/12/2023 Spot Bond					0.00000	101.60420				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN73{ On 20/06/2026 Spot Bond					0.00000	123.22400				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN74{ On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	92.89584				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN74{ On 19/08/2025 Spot Bond					0.00000	102.26449				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN74{ On 31/03/2032 Spot Bond					0.00000	101.16383				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN74{ On 31/01/2030 Spot Bond					0.00000	101.84890				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN74{ On 31/01/2030 Spot Bond					0.00000	99.10810				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>	
CLN74{ On 31/01/2030 Spot Bond					0.00000	100.36279				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN74{ On 28/02/2024 Spot Bond					0.00000	101.86631				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN74{ On 21/12/2023 Spot Bond					0.00000	101.29458				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN74{ On 31/01/2030 Spot Bond					0.00000	100.13536				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN74{ On 31/07/2024 Spot Bond					0.00000	101.10868				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 11/09/2026 Spot Bond					0.00000	101.62677				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.89256				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>	
CLN75 On 31/07/2024 Spot Bond					0.00000	101.78215				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>	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.07902				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>	
CLN75 On 31/01/2030 Spot Bond					0.00000	98.50420				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>	
CLN75 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>	
CLN76 On 22/04/2026 Spot Bond					0.00000	100.25086				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>	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.56713				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>	
CLN76 On 12/02/2025 Spot Bond					0.00000	102.27725				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>	
CLN76 On 21/07/2027 Spot Bond					0.00000	100.36319				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>	
CLN76 On 31/07/2024 Spot Bond			9.57000	9.57000	9.57000	92.62373				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.07902				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.28715				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.14500				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 31/07/2024 Spot Bond					0.00000	108.18156				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	85.49834				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	90.75060				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 28/08/2028 Spot Bond					0.00000	103.33744				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.13830				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 15/09/2028 Spot Bond			5.40000	5.40000	5.40000	111.44458				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.96389				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.21095				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.12545				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.12597				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 19/08/2025 Spot Bond					0.00000	104.87313				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.12858				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.12973				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.12973				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.11044				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.11044				0.00	0	
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 31/01/2027 Spot Bond					0.00000	114.29466				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>	
CLN788 On 31/01/2027 Spot Bond					0.00000	114.12733				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>	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.13606				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>	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.13606				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN79 On 31/01/2025 Spot Bond					0.00000	101.84480				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.13606				0.00	0	
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.81752				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.13606				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN79 On 31/03/2026 Spot Bond					0.00000	101.11051				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.13606				0.00	0	
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN79 On 31/01/2024 Spot Bond					0.00000	100.13622				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN79 On 31/01/2026 Spot Bond					0.00000	100.13628				0.00	0	
<b>Total CLN799 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN799</b>										<b>0.00</b>	<b>0</b>	
CLN80 On 31/01/2026 Spot Bond					0.00000	100.13628				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN80 On 28/02/2026 Spot Bond					0.00000	102.06093				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN80 On 31/01/2025 Spot Bond					0.00000	85.80047				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN80 On 31/01/2025 Spot Bond					0.00000	107.26953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.12629				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.13691				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN806 On 28/02/2027 Spot Bond					0.00000	102.06989				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.12962				0.00	0	
<b>Total CLN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN808</b>										<b>0.00</b>	<b>0</b>	
CLN808 On 18/04/2028 Spot Bond			9.40000	97.66865	9.40000	97.59514				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.23488				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.34500				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 31/01/2025 Spot Bond					0.00000	100.13606				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.13630				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>	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.13691				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>	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.12546				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN819 On 31/01/2025 Spot Bond					0.00000	100.13606				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	100.13630				0.00	0	
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.11052				0.00	0	
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.13630				0.00	0	
<b>Total CLN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN824</b>										<b>0.00</b>	<b>0</b>	
CLN825 On 31/07/2025 Spot Bond					0.00000	100.13630				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>	
CLN826 On 31/07/2027 Spot Bond					0.00000	100.13592				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>	
CLN827 On 31/07/2025 Spot Bond					0.00000	100.13630				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>	
CLN828 On 31/08/2024 Spot Bond					0.00000	91.07552				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>	
CLN829 On 31/01/2025 Spot Bond					0.00000	100.13606				0.00	0	
<b>Total CLN829 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN829</b>										<b>0.00</b>	<b>0</b>	
CLN830 On 31/07/2026 Spot Bond					0.00000	101.73697				0.00	0	
<b>Total CLN830 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN830</b>										<b>0.00</b>	<b>0</b>	
CLN83 On 31/05/2025 Spot Bond					0.00000	101.74660				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	100.13592				0.00	0	
<b>Total CLN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN832</b>										<b>0.00</b>	<b>0</b>	
CLN83 On 31/01/2030 Spot Bond			9.51000	9.51000	9.51000	100.77588				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>	
CLN83 On 31/08/2025 Spot Bond					0.00000	102.05203				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>	
CLN83 On 31/08/2026 Spot Bond					0.00000	102.05217				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>	
CLN83 On 31/08/2027 Spot Bond					0.00000	102.05218				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>	
CLN83 On 31/08/2029 Spot Bond					0.00000	102.05206				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>	
CLN83 On 31/03/2027 Spot Bond					0.00000	101.11252				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>	
CLN83 On 20/06/2027 Spot Bond					0.00000	101.30291				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>	
CLN84 On 20/07/2026 Spot Bond					0.00000	103.12390				0.00	0	
<b>Total CLN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN841</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 20/07/2026 Spot Bond					0.00000	104.01780				0.00	0	
<b>Total CLN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN842</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 20/07/2026 Spot Bond					0.00000	102.46140				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.64957				0.00	0	
<b>Total CLN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN844</b>										<b>0.00</b>	<b>0</b>	
CLN844 On 31/03/2025 Spot Bond					0.00000	101.11052				0.00	0	
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.11050				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>	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.11011				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>	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.14315				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>	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.33275				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>	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.31141				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>	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.36243				0.00	0	
<b>Total CLN853 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN853</b>										<b>0.00</b>	<b>0</b>	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.43891				0.00	0	
<b>Total CLN854 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN854</b>										<b>0.00</b>	<b>0</b>	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.46317				0.00	0	
<b>Total CLN855 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN855</b>										<b>0.00</b>	<b>0</b>	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.34939				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN857 On 06/08/2023 Spot Bond					0.00000	99.85582				0.00	0	
<b>Total CLN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN857</b>										<b>0.00</b>	<b>0</b>	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	86.98053				0.00	0	
<b>Total CLN858 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN858</b>										<b>0.00</b>	<b>0</b>	
CLN860 On 31/07/2025 Spot Bond					0.00000	100.13630				0.00	0	
<b>Total CLN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN860</b>										<b>0.00</b>	<b>0</b>	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.37215				0.00	0	
<b>Total CLN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN861</b>										<b>0.00</b>	<b>0</b>	
CLN862 On 20/06/2027 Spot Bond					0.00000	101.29926				0.00	0	
<b>Total CLN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN862</b>										<b>0.00</b>	<b>0</b>	
CLN863 On 09/03/2028 Spot Bond					0.00000	101.62053				0.00	0	
<b>Total CLN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN863</b>										<b>0.00</b>	<b>0</b>	
CLN864 On 31/07/2025 Spot Bond					0.00000	111.41200				0.00	0	
<b>Total CLN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN864</b>										<b>0.00</b>	<b>0</b>	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	102.24960				0.00	0	
<b>Total CLN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN865</b>										<b>0.00</b>	<b>0</b>	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	102.78610				0.00	0	
<b>Total CLN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN866</b>										<b>0.00</b>	<b>0</b>	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.14703				0.00	0	
<b>Total CLN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN867</b>										<b>0.00</b>	<b>0</b>	
CLN868 On 31/07/2024 Spot Bond			7.00000	7.00000	7.00000	86.21778				0.00	0	
<b>Total CLN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN868</b>										<b>0.00</b>	<b>0</b>	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.12352				0.00	0	
<b>Total CLN869 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN869</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 31/07/2027 Spot Bond					0.00000	100.12444				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	100.12391				0.00	0	
<b>Total CLN871 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN871</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.48948				0.00	0	977,423,30
<b>Total CLN872 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>977,423,30</b>
<b>Total For CLN872</b>										<b>0.00</b>	<b>0</b>	<b>977,423,30</b>
CLN87 On 31/08/2025 Spot Bond					0.00000	102.05203				0.00	0	
<b>Total CLN873 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN873</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 20/06/2027 Spot Bond					0.00000	101.32964				0.00	0	
<b>Total CLN874 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN874</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 29/10/2025 Spot Bond					0.00000	100.16219				0.00	0	
<b>Total CLN875 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN875</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 29/10/2025 Spot Bond					0.00000	100.16219				0.00	0	
<b>Total CLN876 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN876</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 31/01/2030 Spot Bond					0.00000	101.45383				0.00	0	
<b>Total CLN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN878</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 02/04/2026 Spot Bond					0.00000	100.93131				0.00	0	
<b>Total CLN879 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN879</b>										<b>0.00</b>	<b>0</b>	
CLN88 On 02/04/2026 Spot Bond					0.00000	100.92700				0.00	0	
<b>Total CLN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN880</b>										<b>0.00</b>	<b>0</b>	
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.57742				0.00	0	
<b>Total CLN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN881</b>										<b>0.00</b>	<b>0</b>	
CLN88 On 31/01/2030 Spot Bond					0.00000	100.12284				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	82.36155				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>	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.17122				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>	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.17122				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>	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	80.99483				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>	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	81.14178				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>	
CLN887 On 15/09/2027 Spot Bond			5.78000	5.78000	5.78000	129.54750				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>	
CLN888 On 20/12/2027 Spot Bond					0.00000	110.00523				0.00	0	
<b>Total CLN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN889</b>										<b>0.00</b>	<b>0</b>	
CLN889 On 20/12/2027 Spot Bond					0.00000	101.43291				0.00	0	
<b>Total CLN890 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN890</b>										<b>0.00</b>	<b>0</b>	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN891 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN891</b>										<b>0.00</b>	<b>0</b>	
CLN891 On 20/12/2027 Spot Bond					0.00000	101.36978				0.00	0	
<b>Total CLN892 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN892</b>										<b>0.00</b>	<b>0</b>	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.13630				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN894 On 20/12/2025 Spot Bond					0.00000	101.33800				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	102.05203				0.00	0	
<b>Total CLN895 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN895</b>										<b>0.00</b>	<b>0</b>	
CLN896 On 30/09/2027 Spot Bond					0.00000	101.11044				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>	
CLN897 On 02/04/2026 Spot Bond					0.00000	100.89252				0.00	0	
<b>Total CLN897 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN897</b>										<b>0.00</b>	<b>0</b>	
CLN898 On 31/08/2025 Spot Bond					0.00000	102.36500				0.00	0	
<b>Total CLN898 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN898</b>										<b>0.00</b>	<b>0</b>	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.49604				0.00	0	
<b>Total CLN899 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN899</b>										<b>0.00</b>	<b>0</b>	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	67.00869				0.00	0	
<b>Total CLN900 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN900</b>										<b>0.00</b>	<b>0</b>	
CLN901 On 20/12/2027 Spot Bond			11.55500	11.55500	11.55500	103.28832				0.00	0	
<b>Total CLN901 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN901</b>										<b>0.00</b>	<b>0</b>	
CLN902 On 20/12/2027 Spot Bond					0.00000	102.71750				0.00	0	
<b>Total CLN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN902</b>										<b>0.00</b>	<b>0</b>	
CLN903 On 20/12/2027 Spot Bond			11.18000	11.18000	11.18000	101.42842				0.00	0	
<b>Total CLN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN903</b>										<b>0.00</b>	<b>0</b>	
CLN904 On 15/09/2029 Spot Bond					0.00000	101.63115				0.00	0	
<b>Total CLN904 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN904</b>										<b>0.00</b>	<b>0</b>	
CLN905 On 20/12/2029 Spot Bond					0.00000	101.51163				0.00	0	
<b>Total CLN905 SPOT</b>										<b>0.00</b>	<b>0</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 CLN905</b>										<b>0.00</b>	<b>0</b>	
CLN905 On 20/12/2027 Spot Bond					0.00000	101.42441				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	101.74551				0.00	0	
<b>Total CLN907 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN907</b>										<b>0.00</b>	<b>0</b>	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.51660				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	101.01890				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	101.43305				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	99.87987				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	100.13576				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	101.42500				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	101.69540				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	101.63266				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	103.03210				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	101.98558				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.30660				0.00	0	
<b>Total CLN918 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN918</b>										<b>0.00</b>	<b>0</b>	
CLN918 On 28/07/2027 Spot Bond					0.00000	102.05225				0.00	0	
<b>Total CLN919 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN919</b>										<b>0.00</b>	<b>0</b>	
CLN919 On 29/02/2028 Spot Bond					0.00000	102.05225				0.00	0	
<b>Total CLN920 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN920</b>										<b>0.00</b>	<b>0</b>	
CLN920 On 28/02/2026 Spot Bond					0.00000	102.05211				0.00	0	
<b>Total CLN921 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN921</b>										<b>0.00</b>	<b>0</b>	
CLN921 On 28/02/2026 Spot Bond					0.00000	102.05211				0.00	0	
<b>Total CLN922 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN922</b>										<b>0.00</b>	<b>0</b>	
CLN922 On 20/06/2030 Spot Bond					0.00000	101.58321				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>	
CLN923 On 20/06/2028 Spot Bond					0.00000	101.49714				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>	
CLN924 On 20/06/2028 Spot Bond					0.00000	101.50563				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>	
CLN925 On 20/06/2028 Spot Bond					0.00000	101.51775				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>	
CLN926 On 20/06/2028 Spot Bond					0.00000	101.51169				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>	
CLN927 On 31/01/2026 Spot Bond					0.00000	100.13576				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.26400				0.00	0	
<b>Total CLN930 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN930</b>										<b>0.00</b>	<b>0</b>	
CLN93( On 20/06/2028 Spot Bond					0.00000	100.63910				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	101.52381				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			12.55000	12.55000	12.55000	100.21724				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	101.78466				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	99.55900				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	103.43400				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	101.26401				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	101.66359				0.00	0	
<b>Total CLN940 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 CLN940</b>										<b>0.00</b>	<b>0</b>	
CLN94 On 20/06/2030 Spot Bond					0.00000	101.60865				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	101.11036				0.00	0	
<b>Total CLN942 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN942</b>										<b>0.00</b>	<b>0</b>	
CLN94 On 31/03/2031 Spot Bond					0.00000	101.11036				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>	
CLN94 On 31/03/2028 Spot Bond					0.00000	101.11239				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>	
CLN94 On 20/06/2028 Spot Bond					0.00000	101.42678				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>	
CLN94 On 20/06/2028 Spot Bond					0.00000	101.25672				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>	
CLN94 On 20/06/2028 Spot Bond					0.00000	101.44498				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>	
CLN94 On 20/06/2030 Spot Bond					0.00000	101.58443				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>	
CLN94 On 20/06/2028 Spot Bond					0.00000	101.48137				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>	
CLN95 On 20/06/2028 Spot Bond					0.00000	101.65707				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>	
CLN95 On 31/03/2026 Spot Bond					0.00000	101.11051				0.00	0	
<b>Total CLN951 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN951</b>										<b>0.00</b>	<b>0</b>	
CLN95 On 23/09/2026 Spot Bond					0.00000	101.30752				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN952 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN952</b>										<b>0.00</b>	<b>0</b>	
CLN952 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN953 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN953</b>										<b>0.00</b>	<b>0</b>	
CLN953 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN954 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN954</b>										<b>0.00</b>	<b>0</b>	
CLN954 On 20/06/2028 Spot Bond					0.00000	101.50563				0.00	0	
<b>Total CLN955 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN955</b>										<b>0.00</b>	<b>0</b>	
CLN955 On 20/06/2028 Spot Bond					0.00000	101.31564				0.00	0	
<b>Total CLN956 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN956</b>										<b>0.00</b>	<b>0</b>	
CLN956 On 20/06/2028 Spot Bond					0.00000	101.44498				0.00	0	
<b>Total CLN957 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN957</b>										<b>0.00</b>	<b>0</b>	
CLN957 On 31/08/2027 Spot Bond					0.00000	101.90417				0.00	0	
<b>Total CLN958 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN958</b>										<b>0.00</b>	<b>0</b>	
CLN958 On 31/08/2028 Spot Bond					0.00000	101.81850				0.00	0	
<b>Total CLN959 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN959</b>										<b>0.00</b>	<b>0</b>	
CLN959 On 30/09/2026 Spot Bond					0.00000	101.23412				0.00	0	
<b>Total CLN960 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN960</b>										<b>0.00</b>	<b>0</b>	
CLN960 On 20/06/2026 Spot Bond					0.00000	100.97487				0.00	0	
<b>Total CLN961 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN961</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			11.38500	101.57760	11.38500	101.48545				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			11.51500	100.57083	11.51500	100.47858				0.00	0	
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COT02 On 03/04/2028 Spot Bond			13.15500	93.42608	13.15500	93.32856				0.00	0	
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	
COT03 On 05/06/2028 Spot Bond			11.74500	93.35620	11.74500	93.26891				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	102.92797				0.00	0	
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	
DSY03 On 21/11/2024 Spot Bond			10.49500	10.49500	10.49500	102.05814				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.72887				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	102.09763				0.00	0	
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.70685				0.00	0	100,000,00
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	102.34637				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>	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.31212				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	101.32333				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	101.55456				0.00	0	
<b>Total DTF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF004</b>										<b>0.00</b>	<b>0</b>	
DTF005 On 15/06/2024 Spot Bond					0.00000	101.27990				0.00	0	
<b>Total DTF005 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 DTF005</b>										<b>0.00</b>	<b>0</b>	
DTF005 On 15/06/2026 Spot Bond					0.00000	101.31116				0.00	0	1,730,000,00
<b>Total DTF006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,730,000,00</b>
<b>Total For DTF006</b>										<b>0.00</b>	<b>0</b>	<b>1,730,000,00</b>
DV24 On 18/02/2024 Spot Bond			9.49500	104.64269	9.49500	104.56228				0.00	0	
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.54396	9.69000	104.46202				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.54396	9.69000	104.46202				0.00	0	
<b>Total DV24/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24/R2023</b>										<b>0.00</b>	<b>0</b>	
DV27 On 02/02/2027 Spot Bond			10.69500	96.47939	10.69500	96.39748				0.00	0	
<b>Total DV27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV27</b>										<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			10.81000	101.83664	10.81000	101.74784				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.73594	10.10000	104.65046				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.73594	10.10000	104.65046				0.00	0	
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.77685				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	101.00891				0.00	140,000,000	220,000,00
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>220,000,00</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>140,000,000</b>	<b>220,000,00</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	100.87713				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	99.98340				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	100.23297				0.00	0	
<b>Total DVF28 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 DVF28</b>										<b>0.00</b>	<b>0</b>	
DVFB2: On 15/12/2024 Spot Bond					0.00000	102.61309				0.00	0	4,130,000,00
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,130,000,00</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	<b>4,130,000,00</b>
DVFB2: On 31/05/2024 Spot Bond					0.00000	101.85692				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	102.05636				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	100.07114				0.00	0	90,000,00
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
DVFB2: On 31/01/2027 Spot Bond					0.00000	99.39080				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	102.21323				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	104.44711				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
DVFC2: On 15/12/2026 Spot Bond					0.00000	104.04806				0.00	0	30,000,00
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
DVFC2: On 15/12/2028 Spot Bond					0.00000	105.11398				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			5.86000	120.84954	5.86000	120.77129				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			5.82000	102.31912	5.82000	102.25321				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: On 31/01/2037 Spot Bond			2.25000	152.76395	2.25000	152.70908				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.30500	158.91807	5.30500	158.82215				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			5.20000	143.50502	5.20000	143.41960				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			5.20000	137.21225	5.20000	137.13059				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			5.68000	123.19369	5.68000	123.11537				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			5.69000	106.27802	5.69000	106.21065				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	152.76395	2.25000	152.70908				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	208.38196				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	205.00288				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	192.04536				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	159.91706				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	158.84415				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN009 On 28/07/2025 Spot Bond					0.00000	154.61038				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	143.76404				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	138.40962				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	140.59970				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	116.57876				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	111.19099				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	126.57846				0.00	0	
<b>Total ELN020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN020</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			10.80500	102.03666	10.80500	101.94917				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			13.16000	13.16000	13.16000	93.87565				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			13.21000	13.21000	13.21000	97.36738				0.00	0	666,666,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			10.89500	10.89500	10.89500	100.42349				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			10.89500	10.89500	10.89500	99.95169				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			12.69000	12.69000	12.69000	96.03671				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			11.80000	11.80000	11.80000	98.24838				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			15.19000	15.19000	15.19000	91.27181				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>	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.61037				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	101.72360				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	101.83538				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	102.73552				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	101.66530				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.84105				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	101.49438				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	99.83973				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	99.84630				0.00	0	



Contract Details	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	101.35378				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	102.10364				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	101.14880				0.00	5,000,000,000	5,000,000,000
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For EQT004</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
EQT00: On 10/09/2023 Spot Bond					0.00000	101.65655				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	100.12493				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	101.20548				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	100.70696				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	100.04814				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	99.82460				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	99.81750				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	100.29994				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	102.15217				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	102.21701				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	102.18450				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	102.24934				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	102.18482				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	102.14149				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	102.17389				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	102.21679				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	102.25988				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	102.29220				0.00	0	
<b>Total ERSC10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSC10</b>										<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			9.69500	98.47728	9.69500	98.40090			9,695,000,000.00	1,000,000	2,451,000,000	
<b>Total ES26 SPOT</b>									<b>9,695,000,000.00</b>	<b>1,000,000</b>	<b>2,451,000,000</b>	
<b>Total For ES26</b>									<b>9,695,000,000.00</b>	<b>1,000,000</b>	<b>2,451,000,000</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.70782	7.85000	102.64302			0.00	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			12.49000	74.72746	12.39500	75.08431			162,382,490,000,000.00	13,001,000,000	2,921,000,00
<b>Total ES33 SPOT</b>									<b>2,382,490,000,000.00</b>	<b>13,001,000,000</b>	<b>2,921,000,00</b>
<b>Total For ES33</b>									<b>2,382,490,000,000.00</b>	<b>13,001,000,000</b>	<b>2,921,000,00</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	102.94359	7.50000	102.88182			0.00	0	
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			12.96500	71.22443	12.83000	71.85283			12,965,000,000.00	1,000,000	3,387,040,00
<b>Total ES42 SPOT</b>									<b>12,965,000,000.00</b>	<b>1,000,000</b>	<b>3,387,040,00</b>
<b>Total For ES42</b>									<b>12,965,000,000.00</b>	<b>1,000,000</b>	<b>3,387,040,00</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.39358	8.50000	102.32374			0.00	0	
<b>Total ES42/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>									<b>0.00</b>	<b>0</b>	
ETK001 On 03/06/2032 Spot Bond			11.68000	11.68000	11.68000	99.26340			0.00	0	
<b>Total ETK001 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ETK001</b>									<b>0.00</b>	<b>0</b>	
ETK002 On 03/06/2037 Spot Bond			14.68000	14.68000	14.68000	92.40104			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	102.09904			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	102.20860			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	100.12494			0.00	0	
<b>Total FIFB18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>									<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.81949			0.00	0	
<b>Total FIFB19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>									<b>0.00</b>	<b>0</b>	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.99813			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>	
FIFB21 On 09/06/2026 Spot Bond					0.00000	101.56286			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FIFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB21</b>										<b>0.00</b>	<b>0</b>	
FIFB22 On 09/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB22</b>										<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.01296				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.66120				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.82596				0.00	0	
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	
FIFG04 On 22/02/2027 Spot Bond					0.00000	102.07779				0.00	0	
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG04</b>										<b>0.00</b>	<b>0</b>	
FIFG05 On 22/08/2027 Spot Bond					0.00000	102.09799				0.00	0	
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG05</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	100.51689				0.00	0	330,000,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	104.37063				0.00	500,000,000	500,000,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,00</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	102.44429				0.00	0	
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			9.47500	103.51789	9.47500	103.43937				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB28 On 02/12/2025 Spot Bond					0.00000	105.64193				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	102.27711				0.00	0	
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB29</b>										<b>0.00</b>	<b>0</b>	
FRB30 On 19/04/2026 Spot Bond			9.39500	99.53124	9.39500	99.45636				0.00	0	34,800,00
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>34,800,00</b>
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	<b>34,800,00</b>
FRB31 On 24/11/2026 Spot Bond					0.00000	102.69329				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	102.02103				0.00	2,500,000,000	2,500,000,00
<b>Total FRB32 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,00</b>
<b>Total For FRB32</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,00</b>
FRB33 On 29/09/2029 Spot Bond					0.00000	102.26763				0.00	0	20,000,00
<b>Total FRB33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For FRB33</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
FRB34 On 02/06/2028 Spot Bond					0.00000	103.30948				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	100.31342				0.00	0	230,000,00
<b>Total FRB35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
<b>Total For FRB35</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
FRB36 On 14/09/2028 Spot Bond					0.00000	101.57495				0.00	0	
<b>Total FRB36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB36</b>										<b>0.00</b>	<b>0</b>	
FRB37 On 26/02/2029 Spot Bond					0.00000	100.26633				0.00	0	
<b>Total FRB37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB37</b>										<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			5.00500	333.62783	5.00500	333.43389				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			4.86000	4.86000	4.86000	167.99220				0.00	0	
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRBI25</b>										<b>0.00</b>	<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			5.05000	218.60250	5.05000	218.47451				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			5.27000	5.27000	5.27000	117.92136				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			5.70000	5.70000	5.70000	232.37561				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			5.70000	99.77371	5.70000	99.71012				0.00	0	
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.78000	96.94777	5.78000	96.88562				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			9.41000	9.41000	9.41000	89.41994				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			9.40000	9.40000	9.40000	88.48478				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC169 On 31/01/2025 Spot Bond			5.91000	5.91000	5.91000	165.47947				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC181 On 06/08/2023 Spot Bond					0.00000	102.54782				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>	
FRC256 On 17/07/2027 Spot Bond					0.00000	101.66865				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>	
FRC267 On 06/08/2023 Spot Bond					0.00000	99.91249				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.91732				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	102.75699				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	102.23163				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	102.25376				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 20/06/2024 Spot Bond					0.00000	101.65418				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30( On 11/11/2024 Spot Bond					0.00000	103.48419				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30( On 31/05/2024 Spot Bond					0.00000	102.08769				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30( On 06/11/2023 Spot Bond					0.00000	100.03140				0.00	0	100,000,00
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FRC30( On 31/05/2024 Spot Bond					0.00000	102.53915				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30( On 20/06/2024 Spot Bond					0.00000	101.26898				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31( On 20/12/2024 Spot Bond					0.00000	101.36981				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>	

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 20/06/2024 Spot Bond					0.00000	101.44519				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.70361				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.50033				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.12747				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.36009				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	101.67744				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	101.52743				0.00	0	100,000,00
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FRC32: On 20/06/2026 Spot Bond					0.00000	101.37810				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	100.89684				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	99.92116				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	102.13763				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	101.67806				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 20/02/2024 Spot Bond					0.00000	102.06456				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 20/12/2024 Spot Bond					0.00000	101.81186				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 20/12/2025 Spot Bond					0.00000	101.23150				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.61459				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 31/01/2026 Spot Bond					0.00000	100.83929				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 31/01/2026 Spot Bond					0.00000	100.22963				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 31/07/2024 Spot Bond					0.00000	100.22817				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	101.96413				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 31/01/2026 Spot Bond					0.00000	100.69512				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 31/01/2026 Spot Bond					0.00000	100.37047				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	100.15528				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.15565				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.17258				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC361 On 31/01/2024 Spot Bond					0.00000	100.12905				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 31/03/2024 Spot Bond					0.00000	101.00085				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>	
FRC363 On 01/08/2026 Spot Bond					0.00000	99.91736				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>	
FRC364 On 28/02/2024 Spot Bond					0.00000	102.14167				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>	
FRC365 On 31/08/2024 Spot Bond					0.00000	102.46883				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>	
FRC366 On 20/06/2026 Spot Bond					0.00000	92.45793				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC368 On 31/05/2024 Spot Bond					0.00000	102.04532				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>	
FRC374 On 20/06/2026 Spot Bond					0.00000	92.76978				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>	
FRC378 On 20/12/2026 Spot Bond					0.00000	101.29557				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>	

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 23/09/2023 Spot Bond					0.00000	101.37497				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	99.56081				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	102.09774				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	102.09774				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	102.07109				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	102.07109				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	101.76203				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>	
FRC39: On 11/11/2024 Spot Bond					0.00000	102.51686				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	101.21067				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	100.13636				0.00	0	
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC395</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.41331				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 31/03/2024 Spot Bond					0.00000	100.72871				0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.43125				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.45329				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/01/2027 Spot Bond					0.00000	99.70543				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/01/2027 Spot Bond					0.00000	96.55353				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 20/06/2027 Spot Bond					0.00000	103.39248				0.00	0	
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/05/2026 Spot Bond					0.00000	94.14036				0.00	0	
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC403</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/05/2026 Spot Bond					0.00000	91.79593				0.00	0	
<b>Total FRC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC404</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/01/2027 Spot Bond					0.00000	98.44884				0.00	0	
<b>Total FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 06/07/2027 Spot Bond					0.00000	100.96924				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 13/10/2026 Spot Bond					0.00000	100.69953				0.00	0	
<b>Total FRC407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC407</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 23/09/2025 Spot Bond					0.00000	100.60341				0.00	0	
<b>Total FRC408 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC408</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 23/09/2025 Spot Bond					0.00000	100.27014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC41(On 30/04/2027 Spot Bond					0.00000	100.13640				0.00	0	
<b>Total FRC410 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC410</b>										<b>0.00</b>	<b>0</b>	
FRC41:On 31/05/2027 Spot Bond					0.00000	102.21024				0.00	0	
<b>Total FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	
FRC41:On 30/04/2029 Spot Bond					0.00000	100.14744				0.00	0	
<b>Total FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	
FRC41:On 31/05/2027 Spot Bond					0.00000	101.93323				0.00	0	
<b>Total FRC414 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC414</b>										<b>0.00</b>	<b>0</b>	
FRC41:On 31/05/2025 Spot Bond					0.00000	102.14084				0.00	0	
<b>Total FRC415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC415</b>										<b>0.00</b>	<b>0</b>	
FRC41(On 20/06/2027 Spot Bond					0.00000	105.28281				0.00	0	
<b>Total FRC416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC416</b>										<b>0.00</b>	<b>0</b>	
FRC41(On 31/05/2027 Spot Bond					0.00000	102.20327				0.00	0	
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	
FRC41(On 30/04/2029 Spot Bond					0.00000	100.14662				0.00	0	
<b>Total FRC419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC419</b>										<b>0.00</b>	<b>0</b>	
FRC42:On 27/09/2028 Spot Bond					0.00000	101.33275				0.00	0	
<b>Total FRC421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC421</b>										<b>0.00</b>	<b>0</b>	
FRC42:On 27/09/2028 Spot Bond					0.00000	101.35315				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	101.35315				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>	

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 31/08/2025 Spot Bond					0.00000	102.08791				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 30/09/2027 Spot Bond					0.00000	101.11134				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	101.15837				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	101.42556				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>	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.83304				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	100.13633				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	101.90179				0.00	0	
<b>Total FRC433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC433</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.99009				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	101.99332				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	101.41464				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 31/08/2027 Spot Bond					0.00000	101.58553				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	101.60349				0.00	0	
<b>Total FRC439 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC439</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.06993				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	102.06993				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	101.45718				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	101.35278				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	100.12867				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	102.05228				0.00	0	
<b>Total FRC446 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC446</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 15/03/2028 Spot Bond					0.00000	101.61137				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	102.05228				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	102.06993				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	101.46920				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	101.05428				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	100.12867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.12760				0.00	0	
<b>Total FRC453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC453</b>										<b>0.00</b>	<b>0</b>	
FRC45: On 20/06/2028 Spot Bond					0.00000	101.31749				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	100.42537				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	100.55423				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	102.21967				0.00	0	
<b>Total FRC457 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC457</b>										<b>0.00</b>	<b>0</b>	
FRC45: On 20/12/2029 Spot Bond					0.00000	101.40246				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	100.14420				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	100.14375				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	100.13640				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	100.49489				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC46: On 20/03/2026 Spot Bond					0.00000	101.24469				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	99.91680				0.00	0	
<b>Total FRC465 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC465</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRC466 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC466</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 20/12/2023 Spot Bond					0.00000	101.34015				0.00	0	
<b>Total FRC467 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC467</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 31/08/2027 Spot Bond					0.00000	101.96400				0.00	0	
<b>Total FRC468 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC468</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 31/01/2028 Spot Bond					0.00000	100.13295				0.00	0	
<b>Total FRC469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC469</b>										<b>0.00</b>	<b>0</b>	
FRC47: On 07/12/2033 Spot Bond			9.88000	294.78836	9.88000	107.21503				0.00	0	
<b>Total FRC470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC470</b>										<b>0.00</b>	<b>0</b>	
FRC47: On 20/04/2027 Spot Bond					0.00000	102.25164				0.00	0	
<b>Total FRC471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC471</b>										<b>0.00</b>	<b>0</b>	
FRC47: On 30/04/2027 Spot Bond					0.00000	102.25164				0.00	0	
<b>Total FRC472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC472</b>										<b>0.00</b>	<b>0</b>	
FRC47: On 31/10/2028 Spot Bond					0.00000	102.18938				0.00	0	
<b>Total FRC473 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC473</b>										<b>0.00</b>	<b>0</b>	
FRC47: On 31/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC474 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC474</b>										<b>0.00</b>	<b>0</b>	
FRC47: On 31/07/2030 Spot Bond					0.00000	99.98648				0.00	0	
<b>Total FRC475 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC475</b>										<b>0.00</b>	<b>0</b>	
FRC475 On 20/06/2026 Spot Bond					0.00000	100.94630				0.00	0	
<b>Total FRC476 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC476</b>										<b>0.00</b>	<b>0</b>	
FRC476 On 20/06/2026 Spot Bond					0.00000	100.92885				0.00	0	
<b>Total FRC477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC477</b>										<b>0.00</b>	<b>0</b>	
FRC477 On 07/12/2033 Spot Bond					0.00000	101.12499				0.00	0	
<b>Total FRC478 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC478</b>										<b>0.00</b>	<b>0</b>	
FRC478 On 31/03/2032 Spot Bond					0.00000	100.68625				0.00	0	
<b>Total FRC479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC479</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			5.23000	113.16557	5.23000	113.09795				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			5.57000	117.90648	5.57000	117.83285				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>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.51407				0.00	320,000,000	260,000,000
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>260,000,000</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>320,000,000</b>	<b>260,000,000</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.32346				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	103.27500				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.02149				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.19354				0.00	0	
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	102.38535				0.00	0	5,800,000,000

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 FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,800,000,00</b>
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	<b>5,800,000,00</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	103.79184				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	100.85699				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	101.53853				0.00	0	
<b>Total FRJ30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ30</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.05956				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	101.64888				0.00	0	
<b>Total FRJ33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ33</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond					0.00000	105.39086				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 31/01/2038 Spot Bond			5.65000	5.65000	5.65000	116.75041				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.19971				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>	
FRS108 On 31/01/2038 Spot Bond			5.68000	116.42125	5.68000	116.34753				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS109 On 07/12/2033 Spot Bond			5.58000	234.85136	5.58000	234.70392				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS110 On 31/01/2038 Spot Bond			5.87000	113.90764	5.87000	113.83381				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS112 On 07/12/2033 Spot Bond			5.58000	5.58000	5.58000	234.70392				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2025 Spot Bond			5.01000	167.72742	5.01000	167.63011				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			3.70500	118.20918	3.70500	118.15291				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 31/01/2038 Spot Bond			5.62000	117.22862	5.62000	117.15495				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			5.70000	232.52381	5.70000	232.37561				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 07/12/2033 Spot Bond			5.70000	232.52381	5.70000	232.37561				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 31/01/2025 Spot Bond			4.99000	167.77540	4.99000	167.67833				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			5.78000	230.98736	5.78000	230.83866				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			5.82000	114.56283	5.82000	114.48902				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			5.25000	216.75738	5.25000	216.62703				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			6.57000	105.18658	6.57000	105.11259				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			5.25000	216.75738	5.25000	216.62703				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</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 FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/03/2028 Spot Bond			5.25000	216.75738	5.25000	216.62703				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 07/12/2033 Spot Bond			6.29000	221.47232	6.29000	221.32077				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			6.52000	105.78250	6.52000	105.70849				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			5.82000	5.82000	5.82000	114.48902				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			5.61000	117.36383	5.61000	117.29015				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>	
FRS13 On 31/03/2028 Spot Bond			5.56000	213.93310	5.56000	213.79914				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 07/12/2033 Spot Bond			6.06000	225.70427	6.06000	225.55396				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>	
FRS14 On 31/03/2028 Spot Bond			5.69000	212.76148	5.69000	212.62604				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>	
FRS14 On 31/03/2028 Spot Bond			5.69000	212.76148	5.69000	212.62604				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>	
FRS14 On 31/03/2028 Spot Bond			5.09100	218.22276	5.09100	218.09429				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>	
FRS14 On 31/01/2025 Spot Bond			5.76000	165.94147	5.76000	165.83532				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>	
FRS14 On 31/03/2028 Spot Bond			6.04000	209.64397	6.04000	209.50468				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/03/2028 Spot Bond			6.08000	209.29106	6.08000	209.15135				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>	
FRS15( On 31/01/2025 Spot Bond			5.73000	166.01240	5.73000	165.90663				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>	
FRS15( On 31/03/2028 Spot Bond			5.55500	213.97833	5.55500	213.84440				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>	
FRS15( On 31/03/2028 Spot Bond			6.09000	6.09000	6.09000	209.06313				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS17( On 16/10/2024 Spot Bond					0.00000	100.33968				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17( On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 18/09/2023 Spot Bond					0.00000	101.26472				0.00	0	46,000,00
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>46,000,00</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	<b>46,000,00</b>
FRS18( On 27/09/2025 Spot Bond					0.00000	101.12332				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	211.60057				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	157.21971				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	226.30051				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS194 On 19/06/2026 Spot Bond					0.00000	258.64136				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond					0.00000	99.92377				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 05/08/2025 Spot Bond					0.00000	99.91780				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 12/08/2025 Spot Bond					0.00000	102.31237				0.00	0	139,000,00
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>139,000,00</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	<b>139,000,00</b>
FRS201 On 06/08/2025 Spot Bond					0.00000	102.00411				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.61004				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>	
FRS209 On 18/11/2024 Spot Bond					0.00000	102.07302				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>	
FRS217 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>	
FRS218 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>	
FRS219 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>	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.77191				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>	
FRS221 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>	

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 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	101.27064				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	102.28877				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 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	102.44908				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	106.28517				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 12/12/2025 Spot Bond					0.00000	75.15321				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	102.14914				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	128.01090				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	100.61855				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 22/02/2024 Spot Bond					0.00000	107.74562				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	101.70884				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	137.18952				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	101.44189				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26 On 28/02/2031 Spot Bond					0.00000	102.12719				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	101.09993				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	139.46162				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	101.10471				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	101.10087				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.26452				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	101.54117				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	103.25697				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	101.13957				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 28/02/2031 Spot Bond			10.56500	10.56500	10.56500	98.63492				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</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 FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS284 On 28/02/2031 Spot Bond			10.56500	10.56500	10.56500	98.63492				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.29435				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 13/11/2023 Spot Bond					0.00000	99.50268				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 12/02/2024 Spot Bond					0.00000	100.09901				0.00	0	
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	
FRS291 On 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 09/05/2025 Spot Bond					0.00000	108.38532				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	102.20225				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 30/04/2026 Spot Bond					0.00000	100.13640				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 13/07/2027 Spot Bond					0.00000	124.24855				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>	
FRS309 On 21/09/2023 Spot Bond			9.89500	9.89500	9.89500	103.94244				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.35988				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	101.66371				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	100.21791				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	101.55759				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	101.11124				0.00	0	
<b>Total FRS316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS316</b>										<b>0.00</b>	<b>0</b>	
FRS317 On 07/12/2033 Spot Bond					0.00000	104.58590				0.00	0	
<b>Total FRS317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS317</b>										<b>0.00</b>	<b>0</b>	
FRS318 On 17/11/2023 Spot Bond			4.60500	4.60500	4.60500	100.75527				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	94.04843				0.00	0	
<b>Total FRS320 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS320</b>										<b>0.00</b>	<b>0</b>	
FRS321 On 13/05/2024 Spot Bond					0.00000	105.80395				0.00	0	
<b>Total FRS321 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS321</b>										<b>0.00</b>	<b>0</b>	
FRS322 On 16/05/2028 Spot Bond					0.00000	97.39324				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>	

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 20/11/2023 Spot Bond					0.00000	97.55637				0.00	0	
<b>Total FRS323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS323</b>										<b>0.00</b>	<b>0</b>	
FRS324 On 07/12/2033 Spot Bond			9.41450	297.12572	9.41450	108.09756				0.00	0	
<b>Total FRS324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS324</b>										<b>0.00</b>	<b>0</b>	
FRS325 On 07/12/2033 Spot Bond			9.58000	295.61606	9.58000	107.81669				0.00	0	
<b>Total FRS325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS325</b>										<b>0.00</b>	<b>0</b>	
FRS326 On 07/12/2033 Spot Bond			9.24000	108.34766	9.24000	108.44573				0.00	0	
<b>Total FRS326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS326</b>										<b>0.00</b>	<b>0</b>	
FRS327 On 07/12/2033 Spot Bond			9.33000	108.12827	9.33000	108.21816				0.00	0	
<b>Total FRS327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS327</b>										<b>0.00</b>	<b>0</b>	
FRS328 On 07/12/2033 Spot Bond			9.29000	108.20379	9.29000	108.29665				0.00	0	
<b>Total FRS328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS328</b>										<b>0.00</b>	<b>0</b>	
FRS329 On 01/06/2028 Spot Bond					0.00000	113.03287				0.00	0	
<b>Total FRS329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS329</b>										<b>0.00</b>	<b>0</b>	
FRS330 On 01/06/2030 Spot Bond					0.00000	101.88312				0.00	0	
<b>Total FRS330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS330</b>										<b>0.00</b>	<b>0</b>	
FRS331 On 31/03/2026 Spot Bond					0.00000	101.11142				0.00	0	
<b>Total FRS331 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS331</b>										<b>0.00</b>	<b>0</b>	
FRS332 On 30/04/2026 Spot Bond					0.00000	100.13640				0.00	0	
<b>Total FRS332 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS332</b>										<b>0.00</b>	<b>0</b>	
FRS333 On 07/03/2028 Spot Bond					0.00000	101.89269				0.00	0	
<b>Total FRS333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS333</b>										<b>0.00</b>	<b>0</b>	
FRS334 On 21/12/2027 Spot Bond					0.00000	101.27777				0.00	0	80,000.00
<b>Total FRS334 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000.00</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 FRS334</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
FRS33 On 06/07/2028 Spot Bond					0.00000	101.51880				0.00	0	
<b>Total FRS335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS335</b>										<b>0.00</b>	<b>0</b>	
FRS33 On 10/07/2028 Spot Bond					0.00000	102.31826				0.00	0	
<b>Total FRS336 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS336</b>										<b>0.00</b>	<b>0</b>	
FRS33 On 16/02/2027 Spot Bond					0.00000	101.05566				0.00	0	
<b>Total FRS337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS337</b>										<b>0.00</b>	<b>0</b>	
FRS33 On 15/07/2024 Spot Bond					0.00000	100.52776				0.00	0	
<b>Total FRS338 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS338</b>										<b>0.00</b>	<b>0</b>	
FRS33 On 17/07/2026 Spot Bond					0.00000	102.30818				0.00	0	
<b>Total FRS339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS339</b>										<b>0.00</b>	<b>0</b>	
FRS34 On 19/07/2028 Spot Bond					0.00000	107.17155				0.00	0	
<b>Total FRS340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS340</b>										<b>0.00</b>	<b>0</b>	
FRS34 On 19/07/2024 Spot Bond					0.00000	100.45360				0.00	0	
<b>Total FRS341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS341</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			4.80500	4.80500	4.80500	333.65857				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			4.18500	334.52961	4.18500	334.35700				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			4.54500	4.54500	4.54500	333.95111				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	99.99978				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			5.52000	107.34436	5.52000	107.27775				0.00	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 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			5.07000	66.22160	5.07000	114.73592				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			4.88000	4.88000	4.88000	167.94386				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			5.16000	5.16000	5.16000	167.26908				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			5.60500	5.60500	5.60500	332.76166				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			9.29500	103.47343	9.29500	103.39640				0.00	0	
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			9.24500	101.20107	9.24500	101.12653				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			9.28500	103.87550	9.28500	103.79825				0.00	0	
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	
FRX27 On 07/03/2027 Spot Bond			9.34500	106.74459	9.34500	106.66514				0.00	0	
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			9.74500	101.77211	9.74500	101.69320				0.00	0	
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			10.31000	97.58060	10.31000	97.50066				0.00	0	320,000,00
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>320,000,00</b>
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	<b>320,000,00</b>
FRX31 On 21/02/2031 Spot Bond			10.44000	99.55073	10.44000	99.46680				0.00	0	
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX32 On 31/03/2032 Spot Bond			10.76000	102.34976	10.76000	102.26187				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			12.36500	69.80150	12.36500	69.73288				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.91325				0.00	0	
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.91367				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.86316				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	102.10280				0.00	120,000,000	60,000,000
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For FS7A3</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.90756				0.00	0	
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.40625				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.41227				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	101.51316				0.00	0	37,000,000,000
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>37,000,000,000</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>37,000,000,000</b>
GDA1 On 20/07/2028 Spot Bond					0.00000	100.12681				0.00	0	
<b>Total GDA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GDA1</b>										<b>0.00</b>	<b>0</b>	
GDAB1 On 20/07/2028 Spot Bond					0.00000	100.12904				0.00	0	
<b>Total GDAB1 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 GDAB1</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.05314				0.00	180,000,000	90,000,000
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
<b>Total For GH5A21</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.85753				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	101.91938				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	102.34432				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			4.87000	119.39767	4.87000	119.32948				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	102.48568				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			9.20400	103.22686	9.20400	103.15020				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.00775				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			7.90500	104.52220	7.90500	104.45581				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	101.33602				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.14064				0.00	0	10,000,000
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	103.63664				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.02683				0.00	0	90,000,00
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
GRT29 On 10/12/2023 Spot Bond					0.00000	101.57324				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	102.02744				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	101.82405				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	100.80056				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	101.42812				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	101.22649				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.49016				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.58032				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.12130				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	102.27810				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT42 On 20/11/2026 Spot Bond					0.00000	102.77391				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.62359				0.00	0	100,000,00
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
GRT48 On 22/04/2026 Spot Bond					0.00000	101.84217				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.59509				0.00	0	
<b>Total GRT49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT49</b>										<b>0.00</b>	<b>0</b>	
GRT50 On 10/06/2027 Spot Bond					0.00000	102.03970				0.00	0	
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT50</b>										<b>0.00</b>	<b>0</b>	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.42954				0.00	0	
<b>Total GRT51G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT51G</b>										<b>0.00</b>	<b>0</b>	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.48463				0.00	0	
<b>Total GRT52G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT52G</b>										<b>0.00</b>	<b>0</b>	
GRT53 On 09/04/2032 Spot Bond					0.00000	99.83484				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	101.61918				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>	
GRT55 On 09/06/2028 Spot Bond					0.00000	101.84670				0.00	0	10,000,00
<b>Total GRT55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For GRT55</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
GRT56 On 09/06/2030 Spot Bond					0.00000	101.75899				0.00	0	300,000,00
<b>Total GRT56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For GRT56</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
GS000 On 08/11/2023 Spot Bond					0.00000	99.90353				0.00	0	
<b>Total GS0009 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 GS0009</b>										<b>0.00</b>	<b>0</b>	
H10T5 On 27/03/2024 Spot Bond			9.52500	9.52500	9.52500	100.76359				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	101.95293				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>	
H112T1 On 07/03/2024 Spot Bond					0.00000	100.22341				0.00	0	
<b>Total H112T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H112T1</b>										<b>0.00</b>	<b>0</b>	
H116T4 On 20/10/2023 Spot Bond					0.00000	100.39021				0.00	0	
<b>Total H116T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H116T4</b>										<b>0.00</b>	<b>0</b>	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.83330				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>	
H121T4 On 02/10/2023 Spot Bond					0.00000	100.90042				0.00	0	
<b>Total H121T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H121T4</b>										<b>0.00</b>	<b>0</b>	
H127T1 On 06/09/2023 Spot Bond					0.00000	101.51768				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					0.00000	101.33772				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>	
H129T1 On 31/07/2026 Spot Bond					0.00000	100.13624				0.00	0	
<b>Total H129T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H129T1</b>										<b>0.00</b>	<b>0</b>	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.11050				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>	
H12T22 On 31/07/2027 Spot Bond					0.00000	103.32224				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	101.70678				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.27833				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	102.06659				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	101.46763				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.76783				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	100.45272				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	100.18531				0.00	0	100,000,00
<b>Total HILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For HILB15</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
HILB16 On 09/11/2027 Spot Bond					0.00000	99.97782				0.00	0	10,000,00
<b>Total HILB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For HILB16</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
HILB17 On 05/04/2026 Spot Bond					0.00000	101.08414				0.00	0	
<b>Total HILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB17</b>										<b>0.00</b>	<b>0</b>	
HILB18 On 05/04/2028 Spot Bond					0.00000	100.84434				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			5.46500	333.12405	5.46500	332.91825				0.00	0	
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			5.59500	5.59500	5.59500	332.52200				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
HWAY3 On 28/08/2030 Spot Bond			10.78000	102.55226	10.78000	102.46307				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			5.38000	77.81065	5.38000	114.28962				0.00	0	
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			12.40500	81.52078	12.40500	81.44084			8,683,500,000,000.00		700,000,000	5,000,000,000
<b>Total HWAY34 SPOT</b>									<b>8,683,500,000,000.00</b>		<b>700,000,000</b>	<b>5,000,000,000</b>
<b>Total For HWAY34</b>									<b>8,683,500,000,000.00</b>		<b>700,000,000</b>	<b>5,000,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.40611	100.00000	9.34413				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			12.42500	80.64634	12.42500	80.56713				0.00	0	4,590,000,000
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,590,000,000</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>4,590,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.39927	100.00000	9.33733				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			4.34000	169.34483	4.31000	169.32890			200,367,691,272,000.00		46,167,670,800	496,563,520,100
<b>Total I2025 SPOT</b>									<b>10,367,691,272,000.00</b>		<b>46,167,670,800</b>	<b>496,563,520,100</b>
<b>Total For I2025</b>									<b>10,367,691,272,000.00</b>		<b>46,167,670,800</b>	<b>496,563,520,100</b>
I2029 On 31/03/2029 Spot Bond			4.36900	123.64417	4.40000	123.37883			254,230,748,619,600.00		58,189,688,400	449,777,475,100
<b>Total I2029 SPOT</b>									<b>14,230,748,619,600.00</b>		<b>58,189,688,400</b>	<b>449,777,475,100</b>
<b>Total For I2029</b>									<b>14,230,748,619,600.00</b>		<b>58,189,688,400</b>	<b>449,777,475,100</b>
I2031 On 31/01/2031 Spot Bond			4.58000	100.06877	4.58000	100.01415				0.00	0	4,700,000,000
<b>Total I2031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,700,000,000</b>
<b>Total For I2031</b>										<b>0.00</b>	<b>0</b>	<b>4,700,000,000</b>
I2033 On 28/02/2033 Spot Bond			4.75000	117.79926	4.73000	117.93114			481,631,794,200,000.00		101,396,167,200	425,031,528,800
<b>Total I2033 SPOT</b>									<b>11,631,794,200,000.00</b>		<b>101,396,167,200</b>	<b>425,031,528,800</b>
<b>Total For I2033</b>									<b>11,631,794,200,000.00</b>		<b>101,396,167,200</b>	<b>425,031,528,800</b>
I2038 On 31/01/2038 Spot Bond			4.90000	127.45089	4.92000	127.08029			51,946,932,809,100.00		10,601,414,859	394,722,660,000
<b>Total I2038 SPOT</b>									<b>11,946,932,809,100.00</b>		<b>10,601,414,859</b>	<b>394,722,660,000</b>
<b>Total For I2038</b>									<b>11,946,932,809,100.00</b>		<b>10,601,414,859</b>	<b>394,722,660,000</b>
I2046 On 31/03/2046 Spot Bond			4.90000	112.65211	4.90000	112.58751			80,511,329,640,000.00		16,430,883,600	406,515,109,900
<b>Total I2046 SPOT</b>									<b>30,511,329,640,000.00</b>		<b>16,430,883,600</b>	<b>406,515,109,900</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 I2046</b>									<b>30,511,329,640,000.00</b>	<b>16,430,883,600</b>	<b>406,515,109,90</b>
I2050 On 31/12/2050 Spot Bond			4.91000	112.25075	4.93000	111.79915			18,821,230,072,740.00	3,833,244,414	443,576,041,3
<b>Total I2050 SPOT</b>									<b>18,821,230,072,740.00</b>	<b>3,833,244,414</b>	<b>443,576,041,31</b>
<b>Total For I2050</b>									<b>18,821,230,072,740.00</b>	<b>3,833,244,414</b>	<b>443,576,041,31</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	99.82664			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	99.59814			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			5.26500	333.34289	5.26500	333.14224			0.00	0	
<b>Total IBL109 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>									<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.99679			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	99.73151			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	100.55119			0.00	0	
<b>Total IBL134 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>									<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.98721			0.00	0	
<b>Total IBL135 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>									<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.76379			0.00	0	
<b>Total IBL136 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>									<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.26835			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	100.19194			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	101.28119			0.00	0	9,800,00

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 IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,800,00</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	<b>9,800,00</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	100.93091				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.73581				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.77443				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.91792				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	100.07564				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	100.78282				0.00	0	190,000,00
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
IBL163 On 13/04/2026 Spot Bond					0.00000	100.60582				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	102.08712				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	102.15249				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.62379				0.00	0	130,000,00
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
IBL178 On 19/07/2026 Spot Bond					0.00000	100.52182				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL181 On 25/08/2024 Spot Bond					0.00000	101.79855				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.99004				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	101.66792				0.00	0	110,000,00
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
IBL191 On 10/09/2026 Spot Bond					0.00000	101.12847				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	100.68678				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	99.89140				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	99.80734				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	101.56173				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	101.26635				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	101.80529				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.22752				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	101.34492				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.94251				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	99.54797				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	102.02295				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	101.31594				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	101.23812				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	98.78790				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	99.29372				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			8.45500	8.45500	8.45500	101.14040				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	99.83179				0.00	0	
<b>Total IBL223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL223</b>										<b>0.00</b>	<b>0</b>	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.81808				0.00	0	
<b>Total IBL224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL224</b>										<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.82276				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>	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.21846				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.62359				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	101.11091				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	101.27069				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	101.25269				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			9.35500	9.35500	9.35500	100.29854				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	101.02131				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	101.04564				0.00	0	
<b>Total IBL234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL234</b>										<b>0.00</b>	<b>0</b>	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.11369				0.00	0	
<b>Total IBL235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL235</b>										<b>0.00</b>	<b>0</b>	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.86802				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	98.89190				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 14/07/2024 Spot Bond			8.99500	8.99500	8.99500	100.46611				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL239 On 18/07/2027 Spot Bond					0.00000	100.50211				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	100.38658				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 27/01/2024 Spot Bond			9.94500	9.94500	9.94500	99.82981				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	100.22478				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 04/08/2024 Spot Bond					0.00000	100.00000				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			10.26000	10.26000	10.26000	100.85736				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	102.19538				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	101.10132				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			8.40500	101.18558	8.40500	101.11699				0.00	0	
<b>Total IBL248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL248</b>										<b>0.00</b>	<b>0</b>	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.64480				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	99.89215				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	101.80591				0.00	0	
<b>Total IBL251 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL251</b>										<b>0.00</b>	<b>0</b>	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.53255				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	101.39033				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	101.40859				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	100.45830				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	100.11756				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	100.11976				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	100.30621				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	99.79269				0.00	0	
<b>Total IBL264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL264</b>										<b>0.00</b>	<b>0</b>	
IBL266 On 15/02/2026 Spot Bond					0.00000	101.73540				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	102.08207				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	101.94738				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	101.48688				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL269</b>										<b>0.00</b>	<b>0</b>	
IBL275 On 05/06/2028 Spot Bond					0.00000	101.71629				0.00	0	
<b>Total IBL275 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL275</b>										<b>0.00</b>	<b>0</b>	
IBL276 On 11/01/2025 Spot Bond					0.00000	100.64498				0.00	0	
<b>Total IBL276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL276</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			9.68500	105.12433	9.68500	105.04196				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	101.04583				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			9.93500	101.46075	9.93500	101.38059				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			11.21000	102.89932	11.21000	102.82256				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			10.49500	102.66640	10.49500	102.58036				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	102.40558				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.79644				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.89325				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.35046				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.96785				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>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.26400				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			9.24500	100.71218	9.24500	100.63760				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	101.38697				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.17804				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	103.85872				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	106.27825				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.85838				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	102.02944				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	102.16221				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	101.78821				0.00	0	
<b>Total INLV12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV12</b>										<b>0.00</b>	<b>0</b>	
INLV13 On 28/06/2028 Spot Bond					0.00000	101.21358				0.00	0	
<b>Total INLV13 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 INLV13</b>										<b>0.00</b>	<b>0</b>	
INLV14 On 30/09/2028 Spot Bond					0.00000	101.01809				0.00	0	
<b>Total INLV14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV14</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.51344				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	101.22501				0.00	0	100,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	101.73523				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.91591				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	101.40859				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	101.94362				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	101.96343				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	101.91379				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	101.95356				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	101.96343				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>	
IPFC42 On 29/08/2023 Spot Bond					0.00000	101.67812				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IPFC42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC42</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.58558				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	101.89391				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	102.99181				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	100.62354				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.30914				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.76581				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2024 Spot Bond			8.62500	99.38213	8.62500	99.31336				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	101.62901				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 31/07/2024 Spot Bond			7.63500	99.75915	7.63500	99.69823				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC198 On 13/08/2026 Spot Bond					0.00000	100.84420				0.00	0	
<b>Total IVC198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC198</b>										<b>0.00</b>	<b>0</b>	
IVC200 On 31/08/2023 Spot Bond			8.67500	103.13669	8.67500	103.06363				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	101.68132				0.00	0	
<b>Total IVC201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2023 Spot Bond			8.61500	103.11091	8.61500	103.03836				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	102.10725				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>	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC210</b>										<b>0.00</b>	<b>0</b>	
IVC213 On 26/04/2025 Spot Bond					0.00000	100.90005				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			8.85500	101.81906	8.85500	101.74678				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			9.55000	9.55000	9.55000	99.92157				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	100.16924				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>	
IVC224 On 19/11/2024 Spot Bond					0.00000	102.05024				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			10.49500	10.49500	10.49500	100.57587				0.00	0	
<b>Total IVC225 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IVC225</b>										<b>0.00</b>	<b>0</b>	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.79022				0.00	0	
<b>Total IVC226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC226</b>										<b>0.00</b>	<b>0</b>	
IVC227 On 13/01/2024 Spot Bond			9.86500	9.86500	9.86500	100.05332				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	100.50525				0.00	0	
<b>Total IVC229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC229</b>										<b>0.00</b>	<b>0</b>	
IVC230 On 26/01/2024 Spot Bond			8.84000	8.84000	8.84000	100.34015				0.00	0	
<b>Total IVC230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC230</b>										<b>0.00</b>	<b>0</b>	
IVC231 On 14/10/2023 Spot Bond			9.46500	9.46500	9.46500	100.34010				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	101.86959				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	101.36978				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	101.36260				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	101.80130				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	101.38192				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	101.92113				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	101.37036				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.35156				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	101.90402				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	101.02106				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	101.35641				0.00	0	
<b>Total IVC244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC244</b>										<b>0.00</b>	<b>0</b>	
IVC245 On 20/07/2028 Spot Bond					0.00000	101.36365				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			102.09787		0.00000	103.45027				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			102.09787		0.00000	103.91821				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	100.42926				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	100.26853				0.00	0	
<b>Total IVC250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC250</b>										<b>0.00</b>	<b>0</b>	
IVC251 On 19/01/2024 Spot Bond			8.41500	8.41500	8.41500	100.81752				0.00	0	
<b>Total IVC251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC251</b>										<b>0.00</b>	<b>0</b>	
IVC252 On 20/06/2024 Spot Bond			10.99500	10.99500	10.99500	100.84839				0.00	0	
<b>Total IVC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC252</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC253 On 20/07/2028 Spot Bond					0.00000	101.39643				0.00	0	
<b>Total IVC253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC253</b>										<b>0.00</b>	<b>0</b>	
IVC255 On 20/07/2028 Spot Bond					0.00000	101.43285				0.00	0	
<b>Total IVC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC255</b>										<b>0.00</b>	<b>0</b>	
IVC256 On 20/07/2028 Spot Bond					0.00000	100.48424				0.00	0	
<b>Total IVC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC256</b>										<b>0.00</b>	<b>0</b>	
IVC257 On 02/10/2025 Spot Bond					0.00000	100.88818				0.00	0	
<b>Total IVC257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC257</b>										<b>0.00</b>	<b>0</b>	
IVC258 On 13/06/2024 Spot Bond					0.00000	101.47158				0.00	0	
<b>Total IVC258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC258</b>										<b>0.00</b>	<b>0</b>	
IVC259 On 20/07/2028 Spot Bond					0.00000	101.61605				0.00	0	
<b>Total IVC259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC259</b>										<b>0.00</b>	<b>0</b>	
IVC260 On 02/10/2025 Spot Bond					0.00000	100.88818				0.00	0	
<b>Total IVC260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC260</b>										<b>0.00</b>	<b>0</b>	
IVC261 On 26/01/2024 Spot Bond					0.00000	100.25172				0.00	0	
<b>Total IVC261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC261</b>										<b>0.00</b>	<b>0</b>	
IVC262 On 20/07/2028 Spot Bond					0.00000	100.76549				0.00	0	
<b>Total IVC262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC262</b>										<b>0.00</b>	<b>0</b>	
IVC263 On 02/11/2025 Spot Bond					0.00000	100.05234				0.00	0	
<b>Total IVC263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC263</b>										<b>0.00</b>	<b>0</b>	
IVC264 On 20/07/2028 Spot Bond					0.00000	100.30988				0.00	0	
<b>Total IVC264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC264</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>	

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 JIBAR</b>										<b>0.00</b>	<b>0</b>	
KAP01: On 19/07/2024 Spot Bond					0.00000	100.58977				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>	
KAP01: On 01/11/2024 Spot Bond					0.00000	100.15202				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>	
KAP01: On 19/10/2023 Spot Bond					0.00000	100.47554				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>	
KAP01: On 14/04/2024 Spot Bond					0.00000	101.12853				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>	
KAP01: On 28/07/2024 Spot Bond					0.00000	100.20798				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>	
KAP02: On 15/12/2025 Spot Bond					0.00000	101.42617				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP02: On 15/09/2026 Spot Bond					0.00000	102.27924				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP02: On 18/02/2025 Spot Bond					0.00000	102.01764				0.00	0	
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	
KAP02: On 04/03/2027 Spot Bond					0.00000	101.89304				0.00	0	
<b>Total KAP023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP023</b>										<b>0.00</b>	<b>0</b>	
KAP02: On 12/04/2025 Spot Bond					0.00000	100.79597				0.00	0	
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP024</b>										<b>0.00</b>	<b>0</b>	
KAP02: On 12/04/2027 Spot Bond					0.00000	100.93122				0.00	0	
<b>Total KAP025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP025</b>										<b>0.00</b>	<b>0</b>	
KAP02: On 28/09/2025 Spot Bond					0.00000	100.97888				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.03835				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	102.01130				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	102.03896				0.00	0	
<b>Total KAP029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP029</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			9.99500	115.44761	9.99500	115.35585				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	103.41263				0.00	0	200,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	101.48038				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.74496				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	101.72216				0.00	0	100,000,00
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For LGL12</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
LHC01 On 19/07/2025 Spot Bond					0.00000	101.19651				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	101.35963				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	102.01855				0.00	0	
<b>Total LRFA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA4</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
LRFB4 On 20/11/2025 Spot Bond					0.00000	102.05890				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	102.09925				0.00	0	
<b>Total LRFC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC4</b>										<b>0.00</b>	<b>0</b>	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.70093				0.00	0	
<b>Total MAR01B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR01B</b>										<b>0.00</b>	<b>0</b>	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.82484				0.00	0	
<b>Total MAR02B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR02B</b>										<b>0.00</b>	<b>0</b>	
MAR03 On 17/03/2030 Spot Bond			14.55000	14.55000	14.55000	104.17266				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	101.99810				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	101.93928				0.00	0	60,000,00
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
MBF07 On 17/09/2024 Spot Bond					0.00000	101.32925				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	101.94789				0.00	0	40,000,00
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For MBF072</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
MBF07: On 30/09/2025 Spot Bond					0.00000	101.14254				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>	
MBF07: On 31/05/2024 Spot Bond					0.00000	101.66719				0.00	0	110,000,00
<b>Total MBF074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For MBF074</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
MBF07: On 21/05/2026 Spot Bond					0.00000	101.70778				0.00	0	
<b>Total MBF075 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 MBF075</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.06704				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2024 Spot Bond					0.00000	102.01521				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	101.27700				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	101.08933				0.00	0	30,000,00
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
MMIG0 On 12/08/2025 Spot Bond			9.24500	9.24500	9.24500	103.46878				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	100.72300				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.95192				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	102.31631				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			9.91500	99.70633	9.91500	99.62727				0.00	0	29,600,00
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>29,600,00</b>
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	<b>29,600,00</b>
MML03 On 15/03/2028 Spot Bond					0.00000	102.86803				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			10.14500	94.93564	10.14500	94.83527				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MML05 On 25/05/2027 Spot Bond					0.00000	102.73391				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML05</b>										<b>0.00</b>	<b>0</b>	
MML06 On 25/05/2029 Spot Bond			10.48000	99.97767	10.48000	99.89445				0.00	0	
<b>Total MML06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML06</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.93724				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>	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.21927				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	100.21253				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.39316				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.77432				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	102.29758				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	103.30933				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			9.84000	96.82102	9.84000	96.74523				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.08375				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	101.64054				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN26 On 29/06/2026 Spot Bond					0.00000	102.70479				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.34317				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	101.96868				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.56868				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	103.07236				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	101.79657				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	102.40022				0.00	306,800,000	306,800,000
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>306,800,000</b>	<b>306,800,000</b>
<b>Total For MTN32</b>										<b>0.00</b>	<b>306,800,000</b>	<b>306,800,000</b>
MTN33 On 13/09/2029 Spot Bond					0.00000	102.31173				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	100.25195				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	99.72654				0.00	0	
<b>Total MTN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN36</b>										<b>0.00</b>	<b>0</b>	
MTN37 On 29/06/2026 Spot Bond					0.00000	100.98646				0.00	0	
<b>Total MTN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN37</b>										<b>0.00</b>	<b>0</b>	
MTN38 On 29/06/2028 Spot Bond					0.00000	101.31722				0.00	0	300,000,000
<b>Total MTN38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</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 MTN38</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
MTN39 On 29/06/2030 Spot Bond					0.00000	101.03280				0.00	0	
<b>Total MTN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN39</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/11/2023 Spot Bond					0.00000	102.09823				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	102.20439				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	102.07794				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	102.07806				0.00	0	
<b>Total MWAR08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR08</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/11/2025 Spot Bond					0.00000	102.01320				0.00	0	
<b>Total MWAR09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR09</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/11/2023 Spot Bond					0.00000	101.89249				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	101.39661				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	101.54832				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	101.68768				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>	
NAM04 On 01/08/2026 Spot Bond			10.75500	99.55556	10.75500	99.47057				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.43715				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.80141				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	100.51025				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	100.11944				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	101.36793				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			9.20500	104.01638	9.20500	103.94009				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			9.32500	100.03157	9.32500	104.66655				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			9.53500	103.85094	9.53500	103.77168				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			9.30500	104.43177	9.30500	104.35395				0.00	0	22,900,00
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,900,00</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>22,900,00</b>
NBK21 On 21/07/2027 Spot Bond			9.74500	103.32796	9.74500	103.24784				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			8.37300	107.01070	8.37300	106.93917				0.00	0	8,800,00
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,800,00</b>
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	<b>8,800,00</b>
NBK24 On 19/11/2027 Spot Bond			9.74500	106.43219	9.74500	106.34967				0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK25I On 12/02/2025 Spot Bond					0.00000	103.52202				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	102.45677				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			9.34000	106.97826	9.34000	106.89868				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			7.90000	99.89190	7.90000	99.95673				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			9.48500	102.77827	9.48500	102.70066				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			9.17500	104.66545	9.17500	104.58767				0.00	0	27,900,00
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,900,00</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>27,900,00</b>
NBK31I On 09/11/2023 Spot Bond			9.28500	102.25976	9.28500	102.18360				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.80894				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	86.68673				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	102.31489				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	102.53248				0.00	240,000,000	120,000,00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,00</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	103.22876				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	104.17441				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	100.04020				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.28704				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	102.25302				0.00	420,000,000	210,000,00
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000,00</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000,00</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	102.66637				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	103.10928				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.30831				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.19166				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>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.95636				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>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	102.02226				0.00	0	40,000,00
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
NBKB6 On 24/02/2027 Spot Bond					0.00000	102.24453				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.65520				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.80783				0.00	0	
<b>Total NBKB63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB63</b>										<b>0.00</b>	<b>0</b>	
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.91905				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	102.12681				0.00	0	
<b>Total NBKB65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB65</b>										<b>0.00</b>	<b>0</b>	
NBKB6: On 21/02/2030 Spot Bond					0.00000	101.92953				0.00	0	40,000,00
<b>Total NBKB66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For NBKB66</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
NBKB6: On 21/02/2033 Spot Bond					0.00000	101.94361				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	101.21246				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			10.74000	103.98321	10.74000	103.89456				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	101.29339				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			10.39500	104.02209	10.39500	103.93619				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	101.29948				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.30903				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	101.32118				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	101.75420				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	101.75420				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	102.17180				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>	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.27486				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	101.30511				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	104.52799				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	102.11016				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	101.10287				0.00	0	
<b>Total NGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL10</b>										<b>0.00</b>	<b>0</b>	
NGL11 On 19/11/2027 Spot Bond					0.00000	102.12984				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>	
NGLT1: On 20/10/2023 Spot Bond					0.00000	101.05406				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.98011				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	103.70980				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 22/05/2025 Spot Bond					0.00000	105.15347				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	102.77076				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	106.60700				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 08/09/2026 Spot Bond					0.00000	105.84626				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	99.99948				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT11: On 27/12/2026 Spot Bond					0.00000	102.70723				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	101.23610				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	101.69782				0.00	0	
<b>Total NGT112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT112</b>										<b>0.00</b>	<b>0</b>	
NGT11: On 28/06/2028 Spot Bond					0.00000	101.23334				0.00	0	
<b>Total NGT113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT113</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT1G On 16/06/2026 Spot Bond					0.00000	103.42308				0.00	0	
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.68455				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	103.82271				0.00	0	3,029,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,029,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>3,029,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	104.50423				0.00	0	1,500,000,00
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	103.09538				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	104.40004				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	101.41497				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	100.44980				0.00	0	
<b>Total NHM023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM023</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/05/2024 Spot Bond					0.00000	101.95799				0.00	0	
<b>Total NHM024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM024</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/05/2026 Spot Bond					0.00000	102.14519				0.00	0	
<b>Total NHM025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM025</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/05/2028 Spot Bond					0.00000	102.28987				0.00	0	
<b>Total NHM026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM026</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.75000	5.75000	5.75000	231.41360				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			5.06000	5.06000	5.06000	218.38170				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			5.06500	5.06500	5.06500	167.49761				0.00	0	
<b>Total NI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI25</b>										<b>0.00</b>	<b>0</b>	
NI29 On 31/03/2029 Spot Bond			5.29000	5.29000	5.29000	117.79918				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			5.67000	5.67000	5.67000	116.48163				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			5.17000	5.17000	5.17000	167.24504				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	281.14001	3.45000	281.01147				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			4.97000	4.97000	4.97000	167.72657				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			4.70500	4.70500	4.70500	221.70460				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			4.85000	220.46587	4.85000	220.34032				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			5.57000	92.04522	5.57000	117.83284				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	100.74489				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>	
NN022 On 31/10/2025 Spot Bond					0.00000	99.51120				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	102.13073				0.00	0	13,900,00
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,900,00</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	<b>13,900,00</b>
NN026 On 21/11/2025 Spot Bond					0.00000	102.14888				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	102.39188				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	100.86321				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	100.41797				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	102.03764				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	100.39509				0.00	0	20,800,00
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,800,00</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	<b>20,800,00</b>
NN046 On 13/05/2027 Spot Bond					0.00000	99.69881				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN05 On 12/03/2024 Spot Bond					0.00000	101.61845				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	96.37236				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	88.57128				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	96.19497				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	101.36960				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	96.62187				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	95.17415				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	102.19727				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	101.98541				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	101.35070				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	101.45456				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	101.35070				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NN107</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	98.84841				0.00	0	
<b>Total NN116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN116</b>										<b>0.00</b>	<b>0</b>	
NN120 On 05/11/2026 Spot Bond					0.00000	93.48420				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	101.32235				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	101.29721				0.00	0	
<b>Total NN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN176</b>										<b>0.00</b>	<b>0</b>	
NN177 On 12/11/2025 Spot Bond			10.77500	10.77500	10.77500	99.46377				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			10.11500	10.11500	10.11500	103.36244				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			10.14000	10.14000	10.14000	102.22821				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	101.93681				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>	
NN226 On 21/12/2024 Spot Bond					0.00000	101.14105				0.00	0	
<b>Total NN226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN226</b>										<b>0.00</b>	<b>0</b>	
NN229 On 31/03/2032 Spot Bond					0.00000	101.09787				0.00	0	
<b>Total NN229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN229</b>										<b>0.00</b>	<b>0</b>	
NN230 On 31/01/2030 Spot Bond					0.00000	100.12180				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN230</b>										<b>0.00</b>	<b>0</b>	
NN231 On 31/03/2026 Spot Bond					0.00000	101.11253				0.00	0	
<b>Total NN231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN231</b>										<b>0.00</b>	<b>0</b>	
NN232 On 28/02/2028 Spot Bond					0.00000	101.06907				0.00	0	
<b>Total NN232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN232</b>										<b>0.00</b>	<b>0</b>	
NN233 On 30/06/2025 Spot Bond					0.00000	103.31915				0.00	0	
<b>Total NN233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN233</b>										<b>0.00</b>	<b>0</b>	
NN234 On 29/06/2028 Spot Bond					0.00000	100.89340				0.00	0	
<b>Total NN234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN234</b>										<b>0.00</b>	<b>0</b>	
NN235 On 09/06/2028 Spot Bond					0.00000	100.85821				0.00	0	
<b>Total NN235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN235</b>										<b>0.00</b>	<b>0</b>	
NN238 On 31/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000.00
<b>Total NN238 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000.00</b>
<b>Total For NN238</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000.00</b>
NNF01: On 12/06/2025 Spot Bond					0.00000	109.37416				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	157.49000				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	144.32000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 15/07/2025 Spot Bond					0.00000	159.85000				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	157.97000				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>	



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 21/09/2023 Spot Bond					0.00000	154.04224				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 17/08/2023 Spot Bond					0.00000	101.91518				0.00	0	
<b>Total NNF092 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF092</b>										<b>0.00</b>	<b>0</b>	
NNF09: On 29/03/2028 Spot Bond					0.00000	101.07714				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	101.04551				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 21/04/2028 Spot Bond					0.00000	101.32971				0.00	0	
<b>Total NNF102 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NNF102</b>										<b>0.00</b>	<b>0</b>	
NNF10: On 04/05/2028 Spot Bond					0.00000	99.99969				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	125.16955				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	89.74822				0.00	0	119,599,40
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>119,599,40</b>
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	<b>119,599,40</b>
NQ1A2: On 22/05/2054 Spot Bond					0.00000	102.15342				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 22/05/2055 Spot Bond					0.00000	98.06347				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	102.05753				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	102.07767				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	110.24828				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2: On 22/05/2055 Spot Bond					0.00000	94.85717				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	102.19854				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	102.11796				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	112.00880				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.86606				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>	
NRA02i On 30/11/2028 Spot Bond			11.51500	105.09826	11.51500	105.00186				0.00	0	420,000,00
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
NRA02i On 30/11/2028 Spot Bond			100.00000	15.42137	100.00000	15.31921				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	101.84304				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>	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.90253				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	100.20376				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	102.23227				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	101.64765				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	102.43463				0.00	0	
<b>Total NTC36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC36</b>										<b>0.00</b>	<b>0</b>	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.64350				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	100.03346				0.00	0	
<b>Total NTC38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC38</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC39 On 14/02/2028 Spot Bond					0.00000	99.73836				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>	
NTC40 On 12/10/2024 Spot Bond					0.00000	100.61982				0.00	0	
<b>Total NTC40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC40</b>										<b>0.00</b>	<b>0</b>	
NTCG0 On 19/03/2024 Spot Bond					0.00000	101.64477				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			8.66500	107.56360	8.66500	107.48924				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			9.14500	108.61598	9.14500	108.53683				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	101.95160				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	101.32715				0.00	2,195,000,000	2,195,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>2,195,000,000</b>	<b>2,195,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>2,195,000,000</b>	<b>2,195,000,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	102.07923				0.00	0	
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	
OML14 On 23/06/2027 Spot Bond					0.00000	101.87314				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	100.20242				0.00	0	
<b>Total OML15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML15</b>										<b>0.00</b>	<b>0</b>	
OML16 On 23/05/2028 Spot Bond					0.00000	102.16960				0.00	500,000,000	700,000,00
<b>Total OML16 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>700,000,00</b>
<b>Total For OML16</b>										<b>0.00</b>	<b>500,000,000</b>	<b>700,000,00</b>
PARS0 On 13/12/2025 Spot Bond					0.00000	101.93031				0.00	0	300,000,00
<b>Total PARS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</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 PARS01</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
PARS0: On 13/12/2027 Spot Bond					0.00000	102.42194				0.00	0	
<b>Total PARS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PARS02</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.44794				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.39800				0.00	0	150,000,00
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
PEP04 On 05/05/2026 Spot Bond					0.00000	101.11922				0.00	0	
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	
PEP05 On 06/03/2026 Spot Bond					0.00000	101.64675				0.00	0	20,000,00
<b>Total PEP05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For PEP05</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
PEP06 On 06/03/2028 Spot Bond					0.00000	101.93389				0.00	0	1,500,000,00
<b>Total PEP06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For PEP06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
PMM57 On 08/10/2023 Spot Bond					0.00000	100.73385				0.00	0	
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.90235				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	101.85817				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	101.88478				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			9.08500	105.35783	8.99500	105.54518			952,267,460,502,000.00	2,966,677,761,200	1,753,057,544,200	
<b>Total R186 SPOT</b>									<b>2,267,460,502,000.00</b>	<b>966,677,761,200</b>	<b>753,057,544,200</b>	
<b>Total For R186</b>									<b>2,267,460,502,000.00</b>	<b>966,677,761,200</b>	<b>753,057,544,200</b>	
R197 On 07/12/2023 Spot Bond			4.19500	334.51858	4.19500	334.34571			564,080,675,000,000.00	134,465,000,000	510,011,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
<b>Total R197 SPOT</b>									<b>4,080,675,000,000.00</b>	<b>134,465,000,000</b>	<b>510,011,000,000</b>
<b>Total For R197</b>									<b>4,080,675,000,000.00</b>	<b>134,465,000,000</b>	<b>510,011,000,000</b>
R202 On 07/12/2033 Spot Bond			4.69900	252.81382	4.75000	251.58923			18,090,732,728,800.00	3,849,911,200	78,879,300,000
<b>Total R202 SPOT</b>									<b>18,090,732,728,800.00</b>	<b>3,849,911,200</b>	<b>78,879,300,000</b>
<b>Total For R202</b>									<b>18,090,732,728,800.00</b>	<b>3,849,911,200</b>	<b>78,879,300,000</b>
R2030 On 31/01/2030 Spot Bond			10.37000	89.16287	10.30000	89.39182			663,071,012,992,000.00	2,860,469,721,600	2,500,757,528,800
<b>Total R2030 SPOT</b>									<b>3,071,012,992,000.00</b>	<b>860,469,721,600</b>	<b>500,757,528,800</b>
<b>Total For R2030</b>									<b>3,071,012,992,000.00</b>	<b>860,469,721,600</b>	<b>500,757,528,800</b>
R2032 On 31/03/2032 Spot Bond			11.02000	87.68964	10.94000	88.00787			852,050,118,302,000.00	2,164,432,860,100	2,844,471,071,500
<b>Total R2032 SPOT</b>									<b>2,050,118,302,000.00</b>	<b>164,432,860,100</b>	<b>344,471,071,500</b>
<b>Total For R2032</b>									<b>2,050,118,302,000.00</b>	<b>164,432,860,100</b>	<b>344,471,071,500</b>
R2035 On 28/02/2035 Spot Bond			11.68000	86.29033	11.57500	86.78708			847,896,472,800,000.00	2,213,004,835,000	1,637,169,141,000
<b>Total R2035 SPOT</b>									<b>17,896,472,800,000.00</b>	<b>213,004,835,000</b>	<b>537,169,141,000</b>
<b>Total For R2035</b>									<b>17,896,472,800,000.00</b>	<b>213,004,835,000</b>	<b>537,169,141,000</b>
R2037 On 31/01/2037 Spot Bond			12.03000	76.88901	11.93000	77.36177			735,080,220,650,000.00	1,889,865,355,000	1,701,633,712,600
<b>Total R2037 SPOT</b>									<b>15,080,220,650,000.00</b>	<b>889,865,355,000</b>	<b>701,633,712,600</b>
<b>Total For R2037</b>									<b>15,080,220,650,000.00</b>	<b>889,865,355,000</b>	<b>701,633,712,600</b>
R2040 On 31/01/2040 Spot Bond			12.28500	77.17439	12.15000	77.87643			312,329,698,711,500.00	1,246,424,883,900	1,927,758,202,700
<b>Total R2040 SPOT</b>									<b>12,329,698,711,500.00</b>	<b>246,424,883,900</b>	<b>327,758,202,700</b>
<b>Total For R2040</b>									<b>12,329,698,711,500.00</b>	<b>246,424,883,900</b>	<b>327,758,202,700</b>
R2044 On 31/01/2044 Spot Bond			12.36000	73.45911	12.21500	74.22469			729,286,616,000,000.00	1,596,220,600,000	2,891,036,865,400
<b>Total R2044 SPOT</b>									<b>29,286,616,000,000.00</b>	<b>596,220,600,000</b>	<b>391,036,865,400</b>
<b>Total For R2044</b>									<b>29,286,616,000,000.00</b>	<b>596,220,600,000</b>	<b>391,036,865,400</b>
R2048 On 28/02/2048 Spot Bond			12.28000	76.58213	12.13000	77.39464			470,212,254,548,000.00	2,074,121,519,100	3,653,689,731,400
<b>Total R2048 SPOT</b>									<b>70,212,254,548,000.00</b>	<b>74,121,519,100</b>	<b>553,689,731,400</b>
<b>Total For R2048</b>									<b>70,212,254,548,000.00</b>	<b>74,121,519,100</b>	<b>553,689,731,400</b>
R2053 On 31/03/2053 Spot Bond			12.27500	98.92075	12.12000	100.00571			907,732,627,500,000.00	155,416,100,000	224,800,000,000
<b>Total R2053 SPOT</b>									<b>17,732,627,500,000.00</b>	<b>155,416,100,000</b>	<b>224,800,000,000</b>
<b>Total For R2053</b>									<b>17,732,627,500,000.00</b>	<b>155,416,100,000</b>	<b>224,800,000,000</b>
R209 On 31/03/2036 Spot Bond			11.74000	66.46874	11.64500	66.86348			028,692,254,372,000.00	513,517,227,800	850,914,269,300
<b>Total R209 SPOT</b>									<b>28,692,254,372,000.00</b>	<b>513,517,227,800</b>	<b>350,914,269,300</b>
<b>Total For R209</b>									<b>28,692,254,372,000.00</b>	<b>513,517,227,800</b>	<b>350,914,269,300</b>
R210 On 31/03/2028 Spot Bond			4.35000	225.20555	4.35000	225.08631			169,630,960,050,000.00	38,995,623,000	291,972,479,700
<b>Total R210 SPOT</b>									<b>39,630,960,050,000.00</b>	<b>38,995,623,000</b>	<b>291,972,479,700</b>
<b>Total For R210</b>									<b>39,630,960,050,000.00</b>	<b>38,995,623,000</b>	<b>291,972,479,700</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
R213 On 28/02/2031 Spot Bond			10.78500	83.79144	10.71000	84.05368			196,643,436,843,000.00	852,725,399,800	220,964,173,50
<b>Total R213 SPOT</b>									<b>16,643,436,843,000.00</b>	<b>852,725,399,800</b>	<b>220,964,173,50</b>
<b>Total For R213</b>									<b>16,643,436,843,000.00</b>	<b>852,725,399,800</b>	<b>220,964,173,50</b>
R214 On 28/02/2041 Spot Bond			12.11500	62.33913	11.98000	62.93860			851,382,765,500,000.00	235,359,700,000	446,123,444,70
<b>Total R214 SPOT</b>									<b>1,382,765,500,000.00</b>	<b>235,359,700,000</b>	<b>446,123,444,70</b>
<b>Total For R214</b>									<b>1,382,765,500,000.00</b>	<b>235,359,700,000</b>	<b>446,123,444,70</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.90757			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	100.03880			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	100.34310			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	101.49813			0.00	0	700,000,00
<b>Total RDFB20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For RDFB20</b>									<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.75129			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	102.32309			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	102.26171			0.00	0	
<b>Total RDFB26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>									<b>0.00</b>	<b>0</b>	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.82284			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	101.46518			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	101.33337			0.00	0	
<b>Total RDFG02 SPOT</b>									<b>0.00</b>	<b>0</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 RDFG02</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.27054				0.00	0	100,000,00
<b>Total RDFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For RDFG03</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.30610				0.00	0	
<b>Total RDFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG04</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.56130				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	101.57345				0.00	0	
<b>Total RDFG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG06</b>										<b>0.00</b>	<b>0</b>	
RED13 On 13/05/2026 Spot Bond					0.00000	102.79780				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	102.22325				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED17 On 14/11/2025 Spot Bond					0.00000	102.85088				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	103.08958				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	100.16386				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	102.22077				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	100.77603				0.00	0	1,303,080,20
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,303,080,20</b>
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	<b>1,303,080,20</b>
RED70: On 17/04/2026 Spot Bond					0.00000	100.74436				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.80866				0.00	0	
<b>Total RED707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED707</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	0.00000				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	100.43826				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	100.39669				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	101.28940				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	100.62298				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	101.60562				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	101.39506				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	99.73384				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	101.36798				0.00	0	100,000,00
<b>Total RES63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For RES63</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.24088				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.23723				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	101.28707				0.00	0	
<b>Total RFCB1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB1</b>										<b>0.00</b>	<b>0</b>	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.27492				0.00	0	
<b>Total RFCB2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB2</b>										<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.34174				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	101.32959				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	101.47523				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	101.46310				0.00	0	
<b>Total RFCD2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD2</b>										<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.13018				0.00	265,000,000,000	256,500,000,000
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>265,000,000,000</b>	<b>256,500,000,000</b>
<b>Total For RN2027</b>										<b>0.00</b>	<b>265,000,000,000</b>	<b>256,500,000,000</b>
RN2030 On 17/09/2030 Spot Bond					0.00000	100.23961				0.00	112,300,000,000	80,000,000,000
<b>Total RN2030 SPOT</b>										<b>0.00</b>	<b>112,300,000,000</b>	<b>80,000,000,000</b>
<b>Total For RN2030</b>										<b>0.00</b>	<b>112,300,000,000</b>	<b>80,000,000,000</b>
RW23 On 10/12/2023 Spot Bond			9.74500	101.37189	9.74500	101.29337				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			11.80500	95.53827	11.80500	95.44850				0.00	0	
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</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 RW28</b>										<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			12.02000	94.39604	12.02000	94.30577				0.00	0	400,000,00
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
RWL26 On 30/06/2026 Spot Bond					0.00000	102.51500				0.00	0	
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			10.98000	96.25479	10.98000	96.17050				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	100.18339				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	100.46432				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			9.47000	103.65067	9.47000	103.57251				0.00	0	36,300,00
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>36,300,00</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>36,300,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	104.44935				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			9.46500	105.03308	9.46500	104.95261				0.00	0	1,595,900,00
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,595,900,00</b>
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	<b>1,595,900,00</b>
SBS3 On 25/05/2026 Spot Bond			9.47500	98.55457	9.47500	98.48022				0.00	0	
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			9.71500	101.69291	9.71500	101.61387				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			9.50500	104.46544	9.50500	104.38639				0.00	0	76,200,00

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 SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>76,200,00</b>
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	<b>76,200,00</b>
SBS38 On 29/01/2025 Spot Bond			9.50500	99.65837	9.50500	99.58295				0.00	0	
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			10.37500	97.15162	10.37500	97.07156				0.00	0	340,000,00
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>340,000,00</b>
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	<b>340,000,00</b>
SBS42 On 12/11/2025 Spot Bond			9.42000	104.92086	9.42000	104.84216				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			9.80000	106.01213	9.80000	105.92948				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			9.24500	9.24500	9.24500	100.31400				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	103.31638				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.35397				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	102.18970				0.00	260,000,000	330,000,00
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>330,000,00</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>260,000,000</b>	<b>330,000,00</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	103.78084				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.41454				0.00	240,000,000	320,000,00
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>320,000,00</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>240,000,000</b>	<b>320,000,00</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	101.06365				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS64 On 31/01/2029 Spot Bond					0.00000	101.40956				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	102.45950				0.00	520,000,000	310,000,000
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>520,000,000</b>	<b>310,000,000</b>
<b>Total For SBS65</b>										<b>0.00</b>	<b>520,000,000</b>	<b>310,000,000</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	101.95510				0.00	0	300,000,000
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	102.21245				0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.77545				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.25803				0.00	0	
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.49375				0.00	0	
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.24150				0.00	0	250,000,000
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
<b>Total For SBS72</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
SBS74 On 26/04/2025 Spot Bond					0.00000	100.45633				0.00	0	80,000,000
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For SBS74</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
SBS75 On 26/04/2027 Spot Bond					0.00000	101.44183				0.00	0	
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	
SBS76 On 26/04/2032 Spot Bond					0.00000	102.10446				0.00	0	
<b>Total SBS76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS76</b>										<b>0.00</b>	<b>0</b>	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.10244				0.00	0	
<b>Total SBS77 SPOT</b>										<b>0.00</b>	<b>0</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 SBS77</b>										<b>0.00</b>	<b>0</b>	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.71119				0.00	0	
<b>Total SBS78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS78</b>										<b>0.00</b>	<b>0</b>	
SBS79 On 01/06/2028 Spot Bond					0.00000	102.55669				0.00	0	240,000,00
<b>Total SBS79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
<b>Total For SBS79</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
SBS80 On 03/02/2028 Spot Bond			9.87500	9.87500	9.87500	97.44175				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			5.09500	333.52912	5.09500	333.33289				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			5.50000	5.50000	5.50000	236.27157				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.98825				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	101.30498				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	102.84251				0.00	208,200,000	104,100,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>208,200,000</b>	<b>104,100,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>208,200,000</b>	<b>104,100,00</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	105.33367				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	104.20373				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	103.20440				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT107</b>										<b>0.00</b>	<b>0</b>	
SBT10£ On 13/07/2027 Spot Bond					0.00000	103.04600				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>	
SBT10£ On 31/12/2027 Spot Bond					0.00000	101.39881				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>	
SBT11C On 30/06/2028 Spot Bond					0.00000	102.07373				0.00	0	
<b>Total SBT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT110</b>										<b>0.00</b>	<b>0</b>	
SBT20£ On 03/12/2023 Spot Bond					0.00000	102.09100				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			9.88000	101.94140	9.88000	101.86125				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	100.81791				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	101.07574				0.00	2,500,000,000	2,500,000,000
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
SBT20£ On 25/06/2025 Spot Bond					0.00000	105.15919				0.00	0	300,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
SBT20£ On 28/11/2025 Spot Bond					0.00000	104.25951				0.00	2,500,000,000	2,500,000,000
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For SBT208</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
SBT20£ On 29/06/2026 Spot Bond					0.00000	102.43068				0.00	0	180,000,000
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
SLI5 On 16/08/2026 Spot Bond					0.00000	102.83503				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI6 On 16/08/2028 Spot Bond					0.00000	102.65617				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			9.94500	93.87750	9.94500	97.99851				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	102.31602				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	102.20860				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	102.18645				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	102.25266				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	102.29711				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	102.27496				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	102.23068				0.00	0	
<b>Total SLRB8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB8</b>										<b>0.00</b>	<b>0</b>	
SLRB9 On 15/08/2027 Spot Bond					0.00000	102.29688				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	102.34134				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	102.33025				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 SLRC7</b>										<b>0.00</b>	<b>0</b>	
SLRC8 On 15/08/2025 Spot Bond					0.00000	102.31914				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	102.38530				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	101.90070				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.86707				0.00	0	1,700,000,00
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,00</b>
<b>Total For SNT06</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,00</b>
SNT07 On 06/04/2028 Spot Bond					0.00000	100.80569				0.00	0	100,000,00
<b>Total SNT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SNT07</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SOL01 On 17/10/2025 Spot Bond					0.00000	100.83601				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	101.33158				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	102.29905				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.87525				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.89943				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	101.87726				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	101.90535				0.00	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 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	101.30481				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.82777				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.85767				0.00	0	250,000,00
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
SPG00 On 15/10/2024 Spot Bond					0.00000	101.10932				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond					0.00000	102.07368				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 12/07/2025 Spot Bond					0.00000	101.00888				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>	
SPG01 On 29/03/2028 Spot Bond					0.00000	101.44021				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>	
SPG01 On 03/07/2028 Spot Bond					0.00000	100.99261				0.00	0	
<b>Total SPG013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG013</b>										<b>0.00</b>	<b>0</b>	
SPGC0 On 29/03/2024 Spot Bond					0.00000	100.93893				0.00	0	
<b>Total SPGC04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC04</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.61538				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			5.81000	5.81000	5.81000	165.71659				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01: On 21/12/2026 Spot Bond			8.97000	105.69467	8.97000	105.61868				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02: On 28/02/2031 Spot Bond			10.20000	86.44157	10.20000	86.37149				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02: On 07/12/2023 Spot Bond					0.00000	101.24396				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.84893				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 13/10/2023 Spot Bond			9.42500	103.11356	9.42500	103.03510				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			5.52000	118.58898	5.52000	118.51539				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	98.96243				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.11487				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	101.16166				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			5.22500	5.22500	5.22500	333.18709				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			5.21500	5.21500	5.21500	167.13695				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			5.82000	5.82000	5.82000	114.48902				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2029 Spot Bond			5.24000	5.24000	5.24000	118.10493				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			5.53000	5.53000	5.53000	214.07093				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	106.38488				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>	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.94634				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.57618				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.91852				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			5.62500	5.62500	5.62500	233.82757				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	102.61474				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	98.71142				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>	
SSN10: On 31/01/2030 Spot Bond			10.96500	86.64565	10.96500	86.57028				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	101.40359				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.51000	214.38572	5.51000	214.25233				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			5.70000	232.52381	5.70000	232.37561				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	96.35727				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 11/09/2023 Spot Bond					0.00000	101.43824				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	101.65470				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 27/10/2023 Spot Bond					0.00000	98.81556				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 03/11/2023 Spot Bond					0.00000	98.62514				0.00	0	
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.65152				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 21/02/2024 Spot Bond			7.71500	7.71500	7.71500	101.27991				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>	
SSN17: On 28/02/2025 Spot Bond					0.00000	98.85036				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	103.13347				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN17( On 31/03/2046 Spot Bond			4.96421	111.54115	4.96421	111.47661				0.00	0	
<b>Total SSN175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN175</b>										<b>0.00</b>	<b>0</b>	
SSN17( On 31/12/2050 Spot Bond			4.95928	45.70920	4.95928	111.23522				0.00	0	
<b>Total SSN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN176</b>										<b>0.00</b>	<b>0</b>	
SSN17( On 28/09/2027 Spot Bond					0.00000	100.92835				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	101.44129				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	101.91762				0.00	0	
<b>Total SSN183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN183</b>										<b>0.00</b>	<b>0</b>	
SSN19( On 20/09/2023 Spot Bond					0.00000	101.15761				0.00	0	
<b>Total SSN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN195</b>										<b>0.00</b>	<b>0</b>	
SSN19( On 17/11/2023 Spot Bond			4.84500	4.84500	4.84500	100.80501				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	0.00000				0.00	0	
<b>Total SSN198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN198</b>										<b>0.00</b>	<b>0</b>	
SSN19( On 17/05/2028 Spot Bond					0.00000	102.12207				0.00	0	
<b>Total SSN199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN199</b>										<b>0.00</b>	<b>0</b>	
SSN20( On 21/08/2023 Spot Bond					0.00000	101.97041				0.00	0	
<b>Total SSN200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN200</b>										<b>0.00</b>	<b>0</b>	
SSN20( On 23/08/2023 Spot Bond					0.00000	101.83839				0.00	0	
<b>Total SSN201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN201</b>										<b>0.00</b>	<b>0</b>	
SSN20( On 30/05/2028 Spot Bond					0.00000	101.90442				0.00	0	
<b>Total SSN202 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SSN202</b>										<b>0.00</b>	<b>0</b>	
SSN20: On 13/09/2023 Spot Bond					0.00000	101.33067				0.00	0	
<b>Total SSN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN203</b>										<b>0.00</b>	<b>0</b>	
SSN20: On 26/09/2023 Spot Bond					0.00000	101.09210				0.00	0	
<b>Total SSN204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN204</b>										<b>0.00</b>	<b>0</b>	
SSN20: On 21/06/2024 Spot Bond					0.00000	101.09329				0.00	0	
<b>Total SSN205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN205</b>										<b>0.00</b>	<b>0</b>	
SSN20: On 07/12/2023 Spot Bond					0.00000	101.02649				0.00	0	
<b>Total SSN206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN206</b>										<b>0.00</b>	<b>0</b>	
SSN20: On 13/10/2023 Spot Bond					0.00000	100.75076				0.00	0	
<b>Total SSN207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN207</b>										<b>0.00</b>	<b>0</b>	
SSN20: On 12/10/2023 Spot Bond					0.00000	100.60963				0.00	0	
<b>Total SSN208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN208</b>										<b>0.00</b>	<b>0</b>	
SST20: On 08/12/2026 Spot Bond					0.00000	102.49004				0.00	0	
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	
SST20: On 31/08/2027 Spot Bond					0.00000	103.22792				0.00	0	
<b>Total SST202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST202</b>										<b>0.00</b>	<b>0</b>	
SST20: On 03/03/2028 Spot Bond					0.00000	102.14993				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	104.95966				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>	
STF00: On 01/02/2026 Spot Bond					0.00000	102.92854				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			9.48500	102.22762	9.48500	102.15001				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.93966				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	101.91841				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.88254				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.94112				0.00	0	
<b>Total T17A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A13</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.92746				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.68321				0.00	0	
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.92746				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			7.61500	102.40220	7.61500	102.33880				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			8.12500	102.64344	8.12500	102.57572				0.00	0	
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.83620				0.00	0	
<b>Total T18A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A11</b>										<b>0.00</b>	<b>0</b>	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.89744				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T18A13 On 21/08/2025 Spot Bond					0.00000	100.09913				0.00	0	
<b>Total T18A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A13</b>										<b>0.00</b>	<b>0</b>	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.93761				0.00	0	
<b>Total T18A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A21</b>										<b>0.00</b>	<b>0</b>	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.92753				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>	
T18A23 On 21/08/2027 Spot Bond					0.00000	100.10083				0.00	0	
<b>Total T18A23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A23</b>										<b>0.00</b>	<b>0</b>	
T18A32 On 21/08/2027 Spot Bond			9.69500	103.54853	9.69500	103.46731				0.00	0	
<b>Total T18A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A32</b>										<b>0.00</b>	<b>0</b>	
T18A33 On 21/08/2027 Spot Bond			9.72000	9.72000	9.72000	99.74372				0.00	0	
<b>Total T18A33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A33</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	101.57885				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	102.53771				0.00	0	
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC002</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.63884				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	102.14201				0.00	0	100,000,0€
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.44352				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	102.05787				0.00	0	80,000,0€
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,0€</b>

Contract Details	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 TFS162</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
TFS164 On 22/10/2024 Spot Bond					0.00000	100.55372				0.00	0	70,000,00
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.49643				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	100.52234				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.92031				0.00	0	80,000,00
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.98363				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	101.63262				0.00	0	10,000,00
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
TFS17C On 30/11/2026 Spot Bond					0.00000	101.73235				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.86051				0.00	0	40,000,00
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
TFS172 On 22/02/2027 Spot Bond					0.00000	101.96597				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	100.11586				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	100.26315				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>	
TFS17€ On 13/03/2026 Spot Bond					0.00000	101.36311				0.00	0	70,000,00

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 TFS175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For TFS175</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
TFS17€ On 13/03/2028 Spot Bond					0.00000	101.38901				0.00	0	
<b>Total TFS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS176</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH16A7 On 21/08/2024 Spot Bond					0.00000	101.92772				0.00	400,000,000	200,000,00
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
TH16A7 On 21/08/2024 Spot Bond			8.89500	103.51651	8.89500	103.44187				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>	
TH16A8 On 21/08/2024 Spot Bond					0.00000	101.93780				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	101.93175				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A9 On 21/08/2024 Spot Bond			6.16500	102.25259	6.16500	102.20114				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>	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.97614				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>	
TH16B2 On 21/08/2024 Spot Bond					0.00000	102.14700				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B3 On 21/08/2024 Spot Bond					0.00000	102.05281				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>	
TH16C1 On 21/08/2024 Spot Bond					0.00000	102.03868				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	102.13551				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	102.10929				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	102.47219				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.64345				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.54272				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	102.01817				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.98794				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.97786				0.00	0	
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B3</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.09073				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	102.04437				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	102.03833				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	102.46134				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.38684				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	102.34053				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	101.81265				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	101.97794				0.00	0	
<b>Total TH18B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18B1</b>										<b>0.00</b>	<b>0</b>	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.80271				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>	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.10303				0.00	0	
<b>Total TH18B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18B3</b>										<b>0.00</b>	<b>0</b>	
TH18C: On 21/08/2027 Spot Bond					0.00000	102.11906				0.00	0	
<b>Total TH18C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18C1</b>										<b>0.00</b>	<b>0</b>	
TH18C: On 21/08/2027 Spot Bond					0.00000	102.07875				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>	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.10565				0.00	0	
<b>Total TH18C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18C3</b>										<b>0.00</b>	<b>0</b>	
TH18D: On 21/08/2027 Spot Bond					0.00000	102.32057				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	102.28028				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>	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.11341				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH18D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18D3</b>										<b>0.00</b>	<b>0</b>	
TH180 On 21/08/2023 Spot Bond					0.00000	101.82820				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>	
TH180:On 21/11/2023 Spot Bond					0.00000	101.81269				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>	
TH180:On 21/08/2024 Spot Bond					0.00000	100.09561				0.00	0	
<b>Total TH18O3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18O3</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			9.84500	103.76750	9.84500	103.68623				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	102.60299				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			10.05500	101.44207	10.05500	101.36053				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	100.80813				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	101.47598				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	102.07500				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	100.19429				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	
TL33 On 09/03/2033 Spot Bond					0.00000	101.62347				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
TN23 On 06/11/2023 Spot Bond			10.02500	102.82989	10.02500	102.74729			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	84.36623	100.00000	83.81481			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			10.34500	102.91315	10.34500	102.82716		34,355,745,000,000.00		3,321,000,000	1,661,000,00
<b>Total TN25 SPOT</b>								<b>34,355,745,000,000.00</b>		<b>3,321,000,000</b>	<b>1,661,000,00</b>
<b>Total For TN25</b>								<b>34,355,745,000,000.00</b>		<b>3,321,000,000</b>	<b>1,661,000,00</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	31.27443	100.00000	31.06496			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			11.52500	93.36520	11.52500	93.27995		61,082,500,000,000.00		5,300,000,000	6,400,000,00
<b>Total TN27 SPOT</b>								<b>61,082,500,000,000.00</b>		<b>5,300,000,000</b>	<b>6,400,000,00</b>
<b>Total For TN27</b>								<b>61,082,500,000,000.00</b>		<b>5,300,000,000</b>	<b>6,400,000,00</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	13.59125	100.00000	13.50170			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			11.23000	96.09841	11.23000	96.01143			0.00	0	
<b>Total TN29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN29</b>									<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			11.90000	96.77839	11.90000	96.68674		21,420,000,000,000.00		1,800,000,000	900,000,00
<b>Total TN30 SPOT</b>								<b>21,420,000,000,000.00</b>		<b>1,800,000,000</b>	<b>900,000,00</b>
<b>Total For TN30</b>								<b>21,420,000,000,000.00</b>		<b>1,800,000,000</b>	<b>900,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	116.86526	8.00000	116.79014			0.00	0	
<b>Total TN30/R2030 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>									<b>0.00</b>	<b>0</b>	
TN34 On 07/02/2034 Spot Bond			12.78200	91.84704	12.78200	91.75277			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			13.15000	87.28361	13.15000	87.19253		16,043,000,000,000.00		1,220,000,000	610,000,00
<b>Total TN40 SPOT</b>								<b>16,043,000,000,000.00</b>		<b>1,220,000,000</b>	<b>610,000,00</b>
<b>Total For TN40</b>								<b>16,043,000,000,000.00</b>		<b>1,220,000,000</b>	<b>610,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	103.49275	10.75000	103.40395			0.00	0	
<b>Total TN40/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	99.82409				0.00	0	
<b>Total TNF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF25</b>										<b>0.00</b>	<b>0</b>	
TNF27 On 07/02/2027 Spot Bond					0.00000	99.91029				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			6.09000	104.37429	6.09000	106.13170				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	101.34450				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	101.23005				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	101.24328				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	101.26151				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			8.01500	99.96370	8.01500	99.89932				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	100.63190				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			10.02500	102.38177	10.02500	102.29971				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	100.62992				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A8 On 13/04/2024 Spot Bond			9.02500	102.44733	9.02500	102.37323				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.49589				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B:On 13/04/2024 Spot Bond					0.00000	100.90630				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	101.33377				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	101.29310				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	101.52969				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	101.53391				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>	
TSP264 On 13/02/2024 Spot Bond					0.00000	95.65367				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>	
TSP265 On 08/03/2024 Spot Bond					0.00000	95.12175				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	100.63490				0.00	0	100,000,00
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.14651				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.48947				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC44 On 10/08/2023 Spot Bond					0.00000	102.19511				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>	
TWC44 On 25/08/2023 Spot Bond					0.00000	101.70069				0.00	0	
<b>Total TWC445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC445</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 29/08/2023 Spot Bond					0.00000	101.53407				0.00	0	
<b>Total TWC446 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC446</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 06/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TWC447 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC447</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 16/10/2023 Spot Bond					0.00000	100.87378				0.00	0	
<b>Total TWC448 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC448</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 20/10/2023 Spot Bond					0.00000	100.67079				0.00	0	
<b>Total TWC449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC449</b>										<b>0.00</b>	<b>0</b>	
TWC45 On 06/11/2023 Spot Bond					0.00000	100.40222				0.00	0	
<b>Total TWC451 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC451</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			11.31500	104.60679	11.31500	104.51297				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	102.13125				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	102.27496				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	102.16444				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	102.30813				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</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 UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	102.12019				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	102.34130				0.00	0	
<b>Total UU1A08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A08</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond			10.81000	10.81000	10.81000	100.87004				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	102.33472				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	102.55825				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	102.34130				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	102.39437				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	102.65760				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	102.62872				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.67293				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	102.60661				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	102.89349				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.90313				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.35551				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.75880				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	102.28640				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	102.32456				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	101.00843				0.00	0	
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>2.12e+017</b>	<b>612,529,566,973</b>	<b>631,162,434,61</b>
<b>Total for SPOT :</b>										<b>2.12e+017</b>	<b>612,529,566,973</b>	<b>631,162,434,61</b>
<b>Total Futures</b>										<b>2.12e+017</b>	<b>612,529,585,141</b>	<b>631,164,104,67</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>211,63</b>
<b>Grand Total:</b>										<b>2.12e+017</b>	<b>612,529,585,141</b>	<b>631,164,316,31</b>