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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 15/08/2023

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 02/11/2023 Bond Future			12.79942	71.85652	12.74395	72.09899			0.00	0	
ES33 On 01/02/2024 Bond Future			12.94517	73.49367	12.88726	73.74170			0.00	0	
ES33 On 02/05/2024 Bond Future			13.09540	71.36884	13.03496	71.62243			0.00	0	
ES33 On 01/08/2024 Bond Future			13.24939	73.00801	13.18629	73.26725			0.00	0	
ES33 On 07/11/2024 Bond Future			13.45837	70.90169	13.39219	71.16660			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>	
ES42 On 02/11/2023 Bond Future			13.26403	67.72912	13.20859	68.00512			0.00	0	
ES42 On 01/02/2024 Bond Future			13.39704	69.27233	13.33938	69.55471			0.00	0	
ES42 On 02/05/2024 Bond Future			13.53889	66.58845	13.47887	66.87712			0.00	0	
ES42 On 01/08/2024 Bond Future			13.68123	68.11690	13.61880	68.41206			0.00	0	
ES42 On 07/11/2024 Bond Future			13.86778	65.43022	13.80250	65.73189			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 02/11/2023 Bond Future			173.06343	173.06343	173.05003	173.05003			0.00	0	5,5

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Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
I2025	On	01/02/2024			175.21939	175.21939	175.20671	175.20671				0.00	0	2'
I2025	On	02/05/2024			179.21420	179.21420	179.20093	179.20093				0.00	0	
I2025	On	01/08/2024			181.50301	181.50301	181.49029	181.49029				0.00	0	
I2025	On	07/11/2024			185.73606	185.73606	185.72211	185.72211				0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,75</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>5,75</b>
I2029	On	02/11/2023			125.25198	125.25198	125.06316	125.06316				0.00	0	1,28
I2029	On	01/02/2024			128.10551	128.10551	127.91249	127.91249				0.00	0	7'
I2029	On	02/05/2024			129.66484	129.66484	129.46764	129.46764				0.00	0	
I2029	On	01/08/2024			132.64504	132.64504	132.44312	132.44312				0.00	0	
I2029	On	07/11/2024			134.34524	134.34524	134.13885	134.13885				0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,01</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,01</b>
I2033	On	02/11/2023			119.74950	119.74950	119.65477	119.65477				0.00	0	2,28
I2033	On	01/02/2024			122.47768	122.47768	122.38086	122.38086				0.00	0	6,14
I2033	On	02/05/2024			123.81366	123.81366	123.71494	123.71494				0.00	0	
I2033	On	01/08/2024			126.65943	126.65943	126.55829	126.55829				0.00	0	
I2033	On	07/11/2024			128.12200	128.12200	128.01876	128.01876				0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,35</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>8,35</b>
I2038	On	02/11/2023			130.38625	130.38625	130.39259	130.39259				0.00	0	4,66
I2038	On	01/02/2024			131.34666	131.34666	131.35426	131.35426				0.00	0	
I2038	On	02/05/2024			134.34106	134.34106	134.34847	134.34847				0.00	0	
I2038	On	01/08/2024			135.36934	135.36934	135.37803	135.37803				0.00	0	
I2038	On	07/11/2024			138.52455	138.52455	138.53275	138.53275				0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,66</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>4,66</b>
I2046	On	02/11/2023			113.38039	113.38039	113.38598	113.38598				0.00	0	16,14
I2046	On	01/02/2024			115.96361	115.96361	115.96926	115.96926				0.00	0	
I2046	On	02/05/2024			116.46803	116.46803	116.47443	116.47443				0.00	0	
I2046	On	01/08/2024			119.14450	119.14450	119.15078	119.15078				0.00	0	
I2046	On	07/11/2024			119.73131	119.73131	119.73849	119.73849				0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,14</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>16,14</b>
I2050	On	02/11/2023			115.49862	115.49862	114.90638	114.90638				0.00	0	14,08
I2050	On	01/02/2024			115.89038	115.89038	115.28597	115.28597				0.00	0	
I2050	On	02/05/2024			118.53226	118.53226	117.91403	117.91403				0.00	0	
I2050	On	01/08/2024			118.96062	118.96062	118.32917	118.32917				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2050	On	07/11/2024	Bond Future			121.73282	121.73282	121.08596	121.08596				0.00	0	
<b>Total I2050 Future</b>													<b>0.00</b>	<b>0</b>	<b>14,08</b>
<b>Total For I2050</b>													<b>0.00</b>	<b>0</b>	<b>14,08</b>
R186	On	02/11/2023	Bond Future			9.02925	107.88962	8.99149	107.99296		4.18		78,327,864.12	726	133,10
R186	On	01/02/2024	Bond Future			9.01514	105.01080	8.97354	105.11658		4.11		0.00	0	
R186	On	02/05/2024	Bond Future			8.99735	107.38018	8.95129	107.48818		3.69		0.00	0	
R186	On	01/08/2024	Bond Future			8.96685	104.51267	8.91540	104.62296		3.43		0.00	0	
R186	On	07/11/2024	Bond Future			9.00812	106.91726	8.94959	107.02954		2.97		0.00	0	
<b>Total R186 Future</b>													<b>78,327,864.12</b>	<b>726</b>	<b>133,10</b>
R186	On	02/11/2023	Bond Future	9.15	Call			1,112.62000	1.11262	1,047,990	4.37		0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			679.68000	0.67968	718,390	4.37		0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,526.66000	1.52666	1,451,670	4.49		0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			469.53000	0.46953	497,880	4.49		0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,546.07000	1.54607	1,470,680	4.50		0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			461.91000	0.46191	489,860	4.50		0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,565.40000	1.56540	1,489,610	4.50		0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			454.22000	0.45422	481,770	4.50		0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			3,892.52000	3.89252	3,793,880	5.08		0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			71.35000	0.07135	76,050	5.08		0.00	0	1,7
R186	On	01/02/2024	Bond Future	9.51	Call			2,072.10000	2.07210	1,998,520	4.50		0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			718.41000	0.71841	750,610	4.50		0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,090.14000	2.09014	2,016,290	4.51		0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			711.43000	0.71143	743,360	4.51		0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,054.37000	2.05437	1,981,070	4.50		0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			725.71000	0.72571	758,190	4.50		0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,665.03000	2.66503	2,745,990	3.37		0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			2,584.90000	2.58490	2,508,370	4.20		0.00	0	2,0
R186	On	02/05/2024	Bond Future	9.73	Put			778.08000	0.77808	809,550	4.20		0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			413.47000	0.41347	387,000	3.36		0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,700.58000	2.70058	2,782,110	3.36		0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			3,800.19000	3.80019	3,712,010	4.53		0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Put			470.77000	0.47077	490,590	4.53		0.00	0	2,0
R186	On	02/05/2024	Bond Future	8.00	Call			419.78000	0.41978	393,030	3.37		0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			2,682.77000	2.68277	2,764,020	3.37		0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			426.16000	0.42616	399,120	3.37		0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call			1,182.39000	1.18239	1,131,020	3.41		0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put			1,645.75000	1.64575	1,704,670	3.41		0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call			1,159.80000	1.15980	1,109,000	3.40		0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put			1,666.32000	1.66632	1,725,810	3.40		0.00	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
R186	On	01/08/2024	Bond Future	8.69	Call		1,171.27000	1.17127	1,120,180	3.40	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		1,656.21000	1.65621	1,715,410	3.40	0.00	0	
R186	On	07/11/2024	Bond Future	9.14	Put		1,305.89000	1.30589	1,355,900	3.13	0.00	0	
R186	On	07/11/2024	Bond Future	9.15	Call		1,682.63000	1.68263	1,620,140	3.13	0.00	0	
R186	On	07/11/2024	Bond Future	9.15	Put		1,298.86000	1.29886	1,348,650	3.13	0.00	0	
R186	On	07/11/2024	Bond Future	9.13	Call		1,658.53000	1.65853	1,596,480	3.12	0.00	0	
R186	On	07/11/2024	Bond Future	9.13	Put		1,312.97000	1.31297	1,363,200	3.12	0.00	0	
R186	On	07/11/2024	Bond Future	9.14	Call		1,670.56000	1.67056	1,608,290	3.13	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>7,45</b>
<b>Total For R186</b>											<b>78,327,864.12</b>	<b>726</b>	<b>140,55</b>
R197	On	02/11/2023	Bond Future			341.90984	341.90984	341.77840	341.77840		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	02/11/2023	Bond Future			258.30001	258.30001	258.31360	258.31360		0.00	0	4,7
R202	On	01/02/2024	Bond Future			259.23223	259.23223	259.24841	259.24841		0.00	0	4
R202	On	02/05/2024	Bond Future			265.14226	265.14226	265.15844	265.15844		0.00	0	
R202	On	01/08/2024	Bond Future			266.15880	266.15880	266.17743	266.17743		0.00	0	
R202	On	07/11/2024	Bond Future			272.36253	272.36253	272.38021	272.38021		0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>5,2</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>5,2</b>
R2030	On	02/11/2023	Bond Future			10.40836	91.28426	10.37779	91.41249	8.85	313,835,285.88	3,438	89,6
R2030	On	01/02/2024	Bond Future			10.47286	89.33608	10.44058	89.46736	8.98	0.00	0	
R2030	On	02/05/2024	Bond Future			10.54733	91.35166	10.51329	91.48571	8.44	0.00	0	
R2030	On	01/08/2024	Bond Future			10.62521	89.42459	10.58919	89.56156	8.10	0.00	0	
R2030	On	07/11/2024	Bond Future			10.74614	91.48146	10.70792	91.62112	7.60	0.00	0	
<b>Total R2030 Future</b>											<b>313,835,285.88</b>	<b>3,438</b>	<b>89,67</b>
R2030	On	02/11/2023	Bond Future	9.57	Call		342.20000	0.34220	314,260	8.45	0.00	0	8
R2030	On	02/11/2023	Bond Future	9.57	Put		3,815.85000	3.81585	3,916,140	8.45	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Call		669.13000	0.66913	624,310	8.58	0.00	0	5
R2030	On	02/11/2023	Bond Future	9.89	Put		2,746.87000	2.74687	2,830,280	8.58	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call		934.34000	0.93434	878,790	8.71	0.00	0	8
R2030	On	02/11/2023	Bond Future	10.80	Put		864.05000	0.86405	896,950	9.39	0.00	0	
R2030	On	02/11/2023	Bond Future	11.12	Put		542.94000	0.54294	564,020	9.74	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Call		1,559.07000	1.55907	1,484,450	8.98	0.00	0	5
R2030	On	02/11/2023	Bond Future	10.39	Put		1,507.83000	1.50783	1,561,440	8.98	0.00	0	
R2030	On	02/11/2023	Bond Future	10.62	Call		2,120.08000	2.12008	2,033,120	9.21	0.00	0	5
R2030	On	02/11/2023	Bond Future	10.62	Put		1,110.36000	1.11036	1,151,630	9.21	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		2,614.89000	2.61489	2,519,560	9.39	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030 On 02/11/2023 Bond Future	12.27	Put			88.52000	0.08852	91,560	10.98		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.81	Call			2,643.75000	2.64375	2,547,990	9.41		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			851.97000	0.85197	884,440	9.41		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			2,672.58000	2.67258	2,576,390	9.42		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			839.88000	0.83988	871,920	9.42		0.00	0	
R2030 On 02/11/2023 Bond Future	11.12	Call			3,592.16000	3.59216	3,485,010	9.74		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.07	Put			2,238.40000	2.23840	2,311,080	8.71		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Call			4,623.37000	4.62337	4,508,250	10.08		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Put			339.34000	0.33934	352,450	10.08		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.57	Call			5,107.48000	5.10748	4,989,700	10.23		0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			273.09000	0.27309	283,540	10.23		0.00	0	80
R2030 On 02/11/2023 Bond Future	12.27	Call			7,608.34000	7.60834	7,483,150	10.98		0.00	0	
R2030 On 01/02/2024 Bond Future	9.89	Call			1,221.13000	1.22113	1,170,140	8.78		0.00	0	50
R2030 On 01/02/2024 Bond Future	9.89	Put			3,497.82000	3.49782	3,578,110	8.78		0.00	0	
R2030 On 01/02/2024 Bond Future	9.93	Call			1,280.84000	1.28084	1,228,240	8.80		0.00	0	1,300
R2030 On 01/02/2024 Bond Future	9.93	Put			3,389.71000	3.38971	3,468,390	8.80		0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Call			1,507.35000	1.50735	1,449,070	8.87		0.00	0	40
R2030 On 01/02/2024 Bond Future	10.07	Put			3,031.85000	3.03185	3,104,850	8.87		0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Call			1,666.54000	1.66654	1,604,590	8.93		0.00	0	20
R2030 On 01/02/2024 Bond Future	10.16	Put			2,817.83000	2.81783	2,887,160	8.93		0.00	0	
R2030 On 01/02/2024 Bond Future	9.57	Call			819.02000	0.81902	780,220	8.70		0.00	0	40
R2030 On 01/02/2024 Bond Future	9.57	Put			4,452.22000	4.45222	4,544,700	8.70		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Call			3,600.98000	3.60098	3,508,200	9.58		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Put			1,359.67000	1.35967	1,398,170	9.58		0.00	0	70
R2030 On 01/02/2024 Bond Future	11.31	Call			4,477.84000	4.47784	4,376,390	9.86		0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Put			1,024.82000	1.02482	1,054,650	9.86		0.00	0	1,300
R2030 On 01/02/2024 Bond Future	10.00	Call			1,389.99000	1.38999	1,334,580	8.83		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.00	Put			3,206.09000	3.20609	3,281,960	8.83		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			4,625.35000	4.62535	4,522,660	9.90		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			978.88000	0.97888	1,007,470	9.90		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			4,654.95000	4.65495	4,552,020	9.91		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			969.85000	0.96985	998,200	9.91		0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Call			2,117.67000	2.11767	2,046,480	9.08		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.39	Put			2,323.85000	2.32385	2,383,940	9.08		0.00	0	
R2030 On 01/02/2024 Bond Future	11.85	Call			6,133.69000	6.13369	6,020,920	10.36		0.00	0	
R2030 On 01/02/2024 Bond Future	11.85	Put			620.03000	0.62003	638,540	10.36		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.86	Call			6,165.40000	6.16540	6,052,470	10.37		0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Put			614.17000	0.61417	632,520	10.37		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.35	Call			4,595.82000	4.59582	4,493,380	9.89		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			987.99000	0.98799	1,016,830	9.89		0.00	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
R2030	On	01/02/2024	Bond Future	12.10	Call		6,936.34000	6.93634	6,819,740	10.59	0.00	0		
R2030	On	01/02/2024	Bond Future	12.10	Put		489.73000	0.48973	504,410	10.59	0.00	0	40	
R2030	On	01/02/2024	Bond Future	11.75	Call		5,817.90000	5.81790	5,706,910	10.27	0.00	0		
R2030	On	01/02/2024	Bond Future	11.75	Put		681.11000	0.68111	701,400	10.27	0.00	0	20	
R2030	On	02/05/2024	Bond Future	9.66	Put		4,647.08000	4.64708	4,736,120	8.15	0.00	0		
R2030	On	02/05/2024	Bond Future	9.81	Call		1,403.67000	1.40367	1,353,740	8.20	0.00	0		
R2030	On	02/05/2024	Bond Future	9.81	Put		4,230.07000	4.23007	4,314,190	8.20	0.00	0		
R2030	On	02/05/2024	Bond Future	9.82	Put		4,203.61000	4.20361	4,287,400	8.20	0.00	0		
R2030	On	02/05/2024	Bond Future	9.83	Call		1,432.49000	1.43249	1,381,890	8.21	0.00	0		
R2030	On	02/05/2024	Bond Future	9.83	Put		4,176.99000	4.17699	4,260,440	8.21	0.00	0		
R2030	On	02/05/2024	Bond Future	10.16	Call		1,969.37000	1.96937	1,907,570	8.39	0.00	0	1,00	
R2030	On	02/05/2024	Bond Future	10.16	Put		3,375.51000	3.37551	3,447,760	8.39	0.00	0		
R2030	On	02/05/2024	Bond Future	9.66	Call		1,203.56000	1.20356	1,158,550	8.15	0.00	0	1,00	
R2030	On	02/05/2024	Bond Future	10.62	Put		2,479.27000	2.47927	2,536,420	8.70	0.00	0		
R2030	On	02/05/2024	Bond Future	10.82	Call		3,361.48000	3.36148	3,278,520	8.86	0.00	0	1,00	
R2030	On	02/05/2024	Bond Future	10.82	Put		2,162.66000	2.16266	2,213,750	8.86	0.00	0		
R2030	On	02/05/2024	Bond Future	11.12	Call		4,110.84000	4.11084	4,019,590	9.10	0.00	0	50	
R2030	On	02/05/2024	Bond Future	11.12	Put		1,758.76000	1.75876	1,801,560	9.10	0.00	0		
R2030	On	02/05/2024	Bond Future	9.82	Call		1,418.17000	1.41817	1,367,910	8.20	0.00	0		
R2030	On	02/05/2024	Bond Future	11.94	Put		988.90000	0.98890	1,014,230	9.78	0.00	0	1,00	
R2030	On	02/05/2024	Bond Future	12.38	Call		7,698.48000	7.69848	7,582,990	10.04	0.00	0		
R2030	On	02/05/2024	Bond Future	12.38	Put		703.62000	0.70362	722,180	10.04	0.00	0	1,00	
R2030	On	02/05/2024	Bond Future	13.15	Call		10,004.21000	10.00421	9,879,640	10.04	0.00	0		
R2030	On	02/05/2024	Bond Future	13.15	Put		324.49000	0.32449	333,970	10.04	0.00	0	50	
R2030	On	02/05/2024	Bond Future	10.62	Call		2,898.65000	2.89865	2,821,750	8.70	0.00	0	50	
R2030	On	02/05/2024	Bond Future	11.94	Call		6,398.52000	6.39852	6,289,800	9.78	0.00	0		
R2030	On	01/08/2024	Bond Future	10.38	Call		2,506.43000	2.50643	2,438,240	8.19	0.00	0		
R2030	On	01/08/2024	Bond Future	10.38	Put		3,307.11000	3.30711	3,375,890	8.19	0.00	0		
R2030	On	01/08/2024	Bond Future	10.39	Call		2,525.86000	2.52586	2,457,370	8.20	0.00	0		
R2030	On	01/08/2024	Bond Future	10.39	Put		3,288.06000	3.28806	3,356,540	8.20	0.00	0		
R2030	On	01/08/2024	Bond Future	10.37	Call		2,487.43000	2.48743	2,419,540	8.18	0.00	0		
R2030	On	01/08/2024	Bond Future	10.37	Put		3,326.60000	3.32660	3,395,680	8.18	0.00	0		
R2030	On	07/11/2024	Bond Future	10.74	Put		3,089.20000	3.08920	3,152,810	7.75	0.00	0		
R2030	On	07/11/2024	Bond Future	10.75	Call		3,226.75000	3.22675	3,150,440	7.76	0.00	0		
R2030	On	07/11/2024	Bond Future	10.75	Put		3,073.00000	3.07300	3,136,350	7.76	0.00	0		
R2030	On	07/11/2024	Bond Future	10.76	Call		3,247.52000	3.24752	3,170,950	7.77	0.00	0		
R2030	On	07/11/2024	Bond Future	10.76	Put		3,057.29000	3.05729	3,120,380	7.77	0.00	0		
R2030	On	07/11/2024	Bond Future	10.74	Call		3,206.44000	3.20644	3,130,390	7.75	0.00	0		
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>19,50</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total For R2030</b>									<b>313,835,285.88</b>	<b>3,438</b>	<b>109,25</b>
R2032 On 02/11/2023 Bond Future			11.22058	84.95000	11.15928	85.24342		11.10	409,968,700.00	4,826	196,06
R2032 On 01/02/2024 Bond Future			11.31069	86.86515	11.24659	87.16526		11.11	0.00	0	
R2032 On 02/05/2024 Bond Future			11.40694	84.66237	11.33987	84.96916		11.03	0.00	0	
R2032 On 01/08/2024 Bond Future			11.50573	86.58837	11.43551	86.90201		9.83	0.00	0	
R2032 On 07/11/2024 Bond Future			11.65139	84.41445	11.57754	84.73482		9.96	0.00	0	
<b>Total R2032 Future</b>									<b>409,968,700.00</b>	<b>4,826</b>	<b>196,06</b>
R2032 On 02/11/2023 Bond Future	10.35	Call			388.82000	0.38882	332,980	10.35	0.00	0	7,7!
R2032 On 02/11/2023 Bond Future	10.35	Put			4,391.00000	4.39100	4,628,580	10.35	0.00	0	
R2032 On 02/11/2023 Bond Future	10.58	Call			652.11000	0.65211	570,400	10.57	0.00	0	50
R2032 On 02/11/2023 Bond Future	10.58	Put			3,492.13000	3.49213	3,703,840	10.57	0.00	0	
R2032 On 02/11/2023 Bond Future	10.59	Call			666.09000	0.66609	583,150	10.58	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.09	Put			1,962.12000	1.96212	2,107,170	11.23	0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			1,629.85000	1.62985	1,755,930	11.44	0.00	0	
R2032 On 02/11/2023 Bond Future	10.71	Call			849.32000	0.84932	751,160	10.72	0.00	0	50
R2032 On 02/11/2023 Bond Future	10.71	Put			3,041.26000	3.04126	3,236,520	10.72	0.00	0	
R2032 On 02/11/2023 Bond Future	11.00	Call			1,417.06000	1.41706	1,280,500	11.10	0.00	0	
R2032 On 02/11/2023 Bond Future	11.00	Put			2,185.76000	2.18576	2,342,620	11.10	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.09	Call			1,628.89000	1.62889	1,480,520	11.23	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.60	Put			1,019.70000	1.01970	1,105,730	11.95	0.00	0	15,50
R2032 On 02/11/2023 Bond Future	11.22	Call			1,961.98000	1.96198	1,797,110	11.41	0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			1,671.33000	1.67133	1,799,880	11.41	0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			1,988.88000	1.98888	1,822,770	11.42	0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			1,650.49000	1.65049	1,777,800	11.42	0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			2,015.95000	2.01595	1,848,610	11.44	0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Put			403.14000	0.40314	440,620	12.89	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.28	Call			2,126.15000	2.12615	1,953,930	11.49	0.00	0	
R2032 On 02/11/2023 Bond Future	11.28	Put			1,549.58000	1.54958	1,670,780	11.49	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.50	Call			2,779.31000	2.77931	2,582,120	11.81	0.00	0	
R2032 On 02/11/2023 Bond Future	11.50	Put			1,165.22000	1.16522	1,261,450	11.81	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.60	Call			3,099.82000	3.09982	2,892,430	11.95	0.00	0	
R2032 On 02/11/2023 Bond Future	10.59	Put			3,456.03000	3.45603	3,666,510	10.58	0.00	0	
R2032 On 02/11/2023 Bond Future	11.78	Call			3,708.23000	3.70823	3,484,420	12.21	0.00	0	
R2032 On 02/11/2023 Bond Future	11.78	Put			797.90000	0.79790	867,510	12.21	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.90	Call			4,132.94000	4.13294	3,899,570	12.39	0.00	0	
R2032 On 02/11/2023 Bond Future	11.90	Put			675.26000	0.67526	735,310	12.39	0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Call			5,474.08000	5.47408	5,218,140	12.89	0.00	0	
R2032 On 01/02/2024 Bond Future	10.76	Call			1,625.45000	1.62545	1,508,130	10.89	0.00	0	1,20
R2032 On 01/02/2024 Bond Future	10.76	Put			3,949.77000	3.94977	4,132,560	10.89	0.00	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
R2032 On 01/02/2024 Bond Future	11.75	Call			4,107.77000	4.10777	3,908,760	11.91		0.00	0	
R2032 On 01/02/2024 Bond Future	11.75	Put			1,787.97000	1.78797	1,889,070	11.91		0.00	0	20
R2032 On 01/02/2024 Bond Future	10.01	Call			601.86000	0.60186	544,250	10.47		0.00	0	1,20
R2032 On 01/02/2024 Bond Future	10.01	Put			6,674.36000	6.67436	6,916,860	10.47		0.00	0	
R2032 On 01/02/2024 Bond Future	10.59	Call			1,326.65000	1.32665	1,224,190	10.76		0.00	0	50
R2032 On 01/02/2024 Bond Future	10.59	Put			4,482.64000	4.48264	4,680,290	10.76		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			4,414.50000	4.41450	4,208,660	12.02		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			1,643.86000	1.64386	1,738,130	12.02		0.00	0	
R2032 On 01/02/2024 Bond Future	10.78	Call			1,663.63000	1.66363	1,544,530	10.91		0.00	0	20
R2032 On 01/02/2024 Bond Future	10.78	Put			3,890.79000	3.89079	4,071,800	10.91		0.00	0	
R2032 On 01/02/2024 Bond Future	11.09	Call			2,323.10000	2.32310	2,176,590	11.20		0.00	0	50
R2032 On 01/02/2024 Bond Future	11.09	Put			3,062.14000	3.06214	3,215,740	11.20		0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Call			7,372.55000	7.37255	7,120,870	13.02		0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Put			771.47000	0.77147	819,900	13.02		0.00	0	50
R2032 On 01/02/2024 Bond Future	11.83	Call			4,352.40000	4.35240	4,147,900	12.00		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			1,671.67000	1.67167	1,767,280	12.00		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			4,383.52000	4.38352	4,178,350	12.01		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			1,657.82000	1.65782	1,752,760	12.01		0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Call			6,565.22000	6.56522	6,323,170	12.76		0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Put			942.01000	0.94201	1,000,070	12.76		0.00	0	20
R2032 On 01/02/2024 Bond Future	12.62	Call			6,984.35000	6.98435	6,737,090	12.89		0.00	0	
R2032 On 01/02/2024 Bond Future	12.62	Put			848.93000	0.84893	901,780	12.89		0.00	0	1,20
R2032 On 02/05/2024 Bond Future	10.54	Put			5,372.38000	5.37238	5,574,440	10.67		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Call			1,615.39000	1.61539	1,509,940	10.68		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Put			5,340.27000	5.34027	5,541,610	10.68		0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Put			5,213.50000	5.21350	5,411,920	10.71		0.00	0	
R2032 On 02/05/2024 Bond Future	10.65	Call			1,785.64000	1.78564	1,672,870	10.75		0.00	0	1,50
R2032 On 02/05/2024 Bond Future	10.65	Put			5,027.30000	5.02730	5,221,320	10.75		0.00	0	
R2032 On 02/05/2024 Bond Future	10.36	Call			1,329.05000	1.32905	1,236,990	10.58		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.36	Put			5,981.60000	5.98160	6,196,330	10.58		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			1,598.98000	1.59898	1,494,250	10.67		0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Put			3,823.01000	3.82301	3,984,500	11.11		0.00	0	
R2032 On 02/05/2024 Bond Future	11.35	Call			3,283.65000	3.28365	3,119,760	11.36		0.00	0	1,50
R2032 On 02/05/2024 Bond Future	11.35	Put			3,237.22000	3.23722	3,380,120	11.36		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Call			1,631.91000	1.63191	1,525,730	10.68		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Put			5,308.32000	5.30832	5,508,930	10.68		0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Call			1,682.32000	1.68232	1,573,950	10.71		0.00	0	50
R2032 On 02/05/2024 Bond Future	13.18	Put			927.69000	0.92769	977,660	13.07		0.00	0	50
R2032 On 02/05/2024 Bond Future	13.35	Call			9,390.58000	9.39058	9,127,930	13.07		0.00	0	
R2032 On 02/05/2024 Bond Future	13.35	Put			796.33000	0.79633	840,470	13.07		0.00	0	1,50

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 02/05/2024 Bond Future	10.86	Call			2,179.58000	2.17958	2,051,260	10.91		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.86	Put			4,417.60000	4.41760	4,596,070	10.91		0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Call			2,667.18000	2.66718	2,521,880	11.11		0.00	0	50
R2032 On 02/05/2024 Bond Future	12.90	Call			7,934.58000	7.93458	7,688,020	12.97		0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Put			1,160.56000	1.16056	1,220,790	12.97		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	13.18	Call			8,841.00000	8.84100	8,584,180	13.07		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Call			2,721.08000	2.72108	2,575,860	9.75		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Put			4,057.75000	4.05775	4,226,170	9.75		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Call			2,742.93000	2.74293	2,597,010	9.75		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Put			4,033.92000	4.03392	4,201,640	9.75		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Call			2,699.65000	2.69965	2,555,130	9.74		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Put			4,082.03000	4.08203	4,251,150	9.74		0.00	0	
R2032 On 07/11/2024 Bond Future	11.47	Put			4,059.91000	4.05991	4,217,070	10.15		0.00	0	
R2032 On 07/11/2024 Bond Future	11.48	Call			3,613.66000	3.61366	3,449,860	10.15		0.00	0	
R2032 On 07/11/2024 Bond Future	11.48	Put			4,039.22000	4.03922	4,195,790	10.15		0.00	0	
R2032 On 07/11/2024 Bond Future	11.49	Call			3,637.20000	3.63720	3,472,800	10.16		0.00	0	
R2032 On 07/11/2024 Bond Future	11.49	Put			4,019.01000	4.01901	4,174,980	10.16		0.00	0	
R2032 On 07/11/2024 Bond Future	11.47	Call			3,590.56000	3.59056	3,427,350	10.15		0.00	0	
<b>Total R2032 Option</b>										<b>0.00</b>	<b>0</b>	<b>42,60</b>
<b>Total For R2032</b>										<b>409,968,700.00</b>	<b>4,826</b>	<b>238,66</b>
R2035 On 02/11/2023 Bond Future			11.96141	82.76708	11.89530	83.11713		13.36		5,214,326.04	63	168,47
R2035 On 01/02/2024 Bond Future			12.07414	84.63293	12.00524	84.99094		12.87		0.00	0	
R2035 On 02/05/2024 Bond Future			12.18322	82.02892	12.11152	82.39487		13.12		0.00	0	
R2035 On 01/08/2024 Bond Future			12.29375	83.89530	12.21908	84.26940		12.41		0.00	0	
R2035 On 07/11/2024 Bond Future			12.45215	81.31013	12.37405	81.69247		12.10		0.00	0	
<b>Total R2035 Future</b>										<b>5,214,326.04</b>	<b>63</b>	<b>168,41</b>
R2035 On 02/11/2023 Bond Future	10.62	Call			164.30000	0.16430	134,890	12.25		0.00	0	40
R2035 On 02/11/2023 Bond Future	10.62	Put			7,353.13000	7.35313	7,673,770	12.25		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			578.63000	0.57863	499,920	12.82		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.12	Put			4,847.14000	4.84714	5,118,480	12.82		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			1,027.51000	1.02751	909,310	13.23		0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Put			2,583.40000	2.58340	2,766,950	13.74		0.00	0	
R2035 On 02/11/2023 Bond Future	13.59	Put			232.77000	0.23277	255,390	16.39		0.00	0	70
R2035 On 02/11/2023 Bond Future	11.42	Call			1,046.15000	1.04615	926,500	13.25		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,626.57000	3.62657	3,856,970	13.25		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			1,064.86000	1.06486	943,770	13.26		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,589.81000	3.58981	3,818,770	13.26		0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Call			1,752.69000	1.75269	1,586,190	13.74		0.00	0	70
R2035 On 02/11/2023 Bond Future	11.41	Put			3,663.44000	3.66344	3,895,290	13.23		0.00	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
R2035 On 02/11/2023 Bond Future	12.24	Call			3,244.18000	3.24418	3,011,020	14.51		0.00	0	7
R2035 On 02/11/2023 Bond Future	12.24	Put			1,442.16000	1.44216	1,559,050	14.51		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			5,515.48000	5.51548	5,224,870	15.43		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			660.49000	0.66049	719,930	15.43		0.00	0	4
R2035 On 02/11/2023 Bond Future	13.59	Call			8,571.50000	8.57150	8,244,070	16.39		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			3,573.55000	3.57355	3,365,690	13.44		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			2,669.79000	2.66979	2,819,940	13.44		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			8,047.73000	8.04773	7,751,020	15.15		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			939.53000	0.93953	1,000,830	15.15		0.00	0	4
R2035 On 01/02/2024 Bond Future	10.62	Call			524.22000	0.52422	467,560	11.84		0.00	0	4
R2035 On 01/02/2024 Bond Future	10.62	Put			8,219.11000	8.21911	8,520,460	11.84		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			1,110.42000	1.11042	1,010,840	12.17		0.00	0	4
R2035 On 01/02/2024 Bond Future	11.12	Put			5,915.01000	5.91501	6,173,440	12.17		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			3,603.67000	3.60367	3,394,880	13.45		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			2,648.62000	2.64862	2,797,840	13.45		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			3,633.89000	3.63389	3,424,170	13.46		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			2,627.61000	2.62761	2,775,900	13.46		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			6,543.54000	6.54354	6,791,520	12.58		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			1,698.78000	1.69878	1,579,970	12.58		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			6,505.21000	6.50521	6,752,350	12.58		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			1,664.53000	1.66453	1,547,390	12.57		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			6,582.04000	6.58204	6,830,850	12.57		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			1,681.60000	1.68160	1,563,630	12.58		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Call			3,109.95000	3.10995	2,942,140	12.23		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Put			5,255.42000	5.25542	5,461,710	12.23		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Call			3,133.47000	3.13347	2,964,890	12.24		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Put			5,226.82000	5.22682	5,432,340	12.24		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Call			3,086.51000	3.08651	2,919,480	12.23		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Put			5,284.14000	5.28414	5,491,210	12.23		0.00	0	
R2035 On 07/11/2024 Bond Future	12.17	Put			4,988.06000	4.98806	5,180,330	12.26		0.00	0	
R2035 On 07/11/2024 Bond Future	12.18	Call			4,002.15000	4.00215	3,811,380	12.27		0.00	0	
R2035 On 07/11/2024 Bond Future	12.18	Put			4,963.24000	4.96324	5,154,810	12.27		0.00	0	
R2035 On 07/11/2024 Bond Future	12.19	Call			4,027.36000	4.02736	3,835,890	12.28		0.00	0	
R2035 On 07/11/2024 Bond Future	12.19	Put			4,938.53000	4.93853	5,129,400	12.28		0.00	0	
R2035 On 07/11/2024 Bond Future	12.17	Call			3,977.01000	3.97701	3,786,940	12.26		0.00	0	
<b>Total R2035 Option</b>										<b>0.00</b>	<b>0</b>	<b>4,55</b>
<b>Total For R2035</b>										<b>5,214,326.04</b>	<b>63</b>	<b>173,00</b>
R2037 On 02/11/2023 Bond Future			12.32070	77.61987	12.26508	77.91245		14.44		0.00	0	63,98
R2037 On 01/02/2024 Bond Future			12.43230	75.11336	12.37446	75.41261		14.70		0.00	0	76,98

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	02/05/2024	Bond Future			12.55083	76.80775	12.49072	77.11366		14.25	0.00	0	
R2037	On	01/08/2024	Bond Future			12.67483	74.29911	12.61228	74.61182		14.55	0.00	0	
R2037	On	07/11/2024	Bond Future			12.83039	76.00547	12.76516	76.32505		13.43	0.00	0	
<b>Total R2037 Future</b>											<b>0.00</b>	<b>0</b>	<b>140,94</b>	
R2037	On	02/11/2023	Bond Future	11.55	Call			659.94000	0.65994	585,270	13.74	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			4,574.74000	4.57474	4,792,650	13.74	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call			673.84000	0.67384	598,050	13.76	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put			4,531.87000	4.53187	4,748,660	13.76	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			687.93000	0.68793	611,020	13.77	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Put			275.41000	0.27541	295,920	17.55	0.00	0	7:
R2037	On	02/11/2023	Bond Future	11.57	Put			4,489.25000	4.48925	4,704,920	13.77	0.00	0	
R2037	On	02/11/2023	Bond Future	12.02	Call			1,532.59000	1.53259	1,401,330	14.47	0.00	0	7:
R2037	On	02/11/2023	Bond Future	12.02	Put			2,841.90000	2.84190	3,003,220	14.47	0.00	0	
R2037	On	02/11/2023	Bond Future	12.52	Call			2,935.67000	2.93567	2,747,010	15.31	0.00	0	7:
R2037	On	02/11/2023	Bond Future	12.52	Put			1,608.28000	1.60828	1,712,200	15.31	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Call			8,176.44000	8.17644	7,904,370	17.55	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call			2,992.19000	2.99219	2,833,820	15.19	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put			3,275.55000	3.27555	3,416,430	15.19	0.00	0	
R2037	On	01/02/2024	Bond Future	13.93	Call			8,400.06000	8.40006	8,148,170	17.65	0.00	0	
R2037	On	01/02/2024	Bond Future	13.93	Put			927.10000	0.92710	974,460	17.65	0.00	0	2,5:
R2037	On	01/02/2024	Bond Future	12.09	Call			2,393.12000	2.39312	2,254,030	14.84	0.00	0	2,5:
R2037	On	01/02/2024	Bond Future	12.09	Put			3,890.62000	3.89062	4,050,780	14.84	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call			2,964.90000	2.96490	2,807,350	15.17	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put			3,300.46000	3.30046	3,442,160	15.17	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call			3,019.59000	3.01959	2,860,410	15.20	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put			3,250.80000	3.25080	3,390,870	15.20	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Call			4,851.43000	4.85143	4,648,410	16.14	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Put			2,048.11000	2.04811	2,144,340	16.14	0.00	0	2,5:
R2037	On	02/05/2024	Bond Future	11.44	Put			7,138.53000	7.13853	7,353,070	13.45	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call			1,498.58000	1.49858	1,406,520	13.46	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put			7,097.78000	7.09778	7,311,630	13.46	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call			1,466.79000	1.46679	1,376,100	13.44	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put			7,179.44000	7.17944	7,394,660	13.44	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call			1,482.63000	1.48263	1,391,260	13.45	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call			3,096.47000	3.09647	2,957,740	14.40	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put			5,731.35000	5.73135	5,905,330	14.40	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call			3,119.23000	3.11923	2,979,870	14.41	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put			5,701.39000	5.70139	5,874,740	14.41	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call			3,073.80000	3.07380	2,935,690	14.39	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
R2037	On	01/08/2024	Bond Future	12.09	Put		5,761.45000	5.76145	5,936,050	14.39		0.00	0	
R2037	On	07/11/2024	Bond Future	12.57	Put		5,094.29000	5.09429	5,251,960	13.50		0.00	0	
R2037	On	07/11/2024	Bond Future	12.58	Call		4,151.34000	4.15134	3,988,860	13.51		0.00	0	
R2037	On	07/11/2024	Bond Future	12.58	Put		5,069.53000	5.06953	5,226,630	13.51		0.00	0	
R2037	On	07/11/2024	Bond Future	12.59	Call		4,176.70000	4.17670	4,013,650	13.52		0.00	0	
R2037	On	07/11/2024	Bond Future	12.59	Put		5,044.88000	5.04488	5,201,410	13.52		0.00	0	
R2037	On	07/11/2024	Bond Future	12.57	Call		4,126.05000	4.12605	3,964,140	13.50		0.00	0	
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>9,65</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>150,63</b>
R2040	On	02/11/2023	Bond Future			12.56831	77.92190	12.50757	78.25787	15.30		0.00	0	38,37
R2040	On	01/02/2024	Bond Future			12.68323	75.17178	12.62009	75.51541	15.64		0.00	0	91,86
R2040	On	02/05/2024	Bond Future			12.80443	76.86747	12.73885	77.21873	15.17		0.00	0	
R2040	On	01/08/2024	Bond Future			12.93116	74.10968	12.86294	74.46883	15.19		0.00	0	
R2040	On	07/11/2024	Bond Future			13.08800	75.81097	13.01689	76.17801	14.15		0.00	0	
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>130,26</b>
R2040	On	02/11/2023	Bond Future	11.50	Call		368.18000	0.36818	315,870	14.17		0.00	0	87
R2040	On	02/11/2023	Bond Future	11.50	Put		6,301.50000	6.30150	6,585,160	14.17		0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		445.71000	0.44571	385,140	14.27		0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		5,881.94000	5.88194	6,157,340	14.27		0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		456.13000	0.45613	394,490	14.28		0.00	0	
R2040	On	02/11/2023	Bond Future	12.10	Put		3,578.30000	3.57830	3,787,190	15.05		0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Put		581.78000	0.58178	628,160	17.77		0.00	0	12
R2040	On	02/11/2023	Bond Future	11.60	Call		466.82000	0.46682	404,090	14.29		0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		5,779.51000	5.77951	6,052,750	14.29		0.00	0	
R2040	On	02/11/2023	Bond Future	11.80	Call		720.12000	0.72012	633,700	14.56		0.00	0	12
R2040	On	02/11/2023	Bond Future	11.80	Put		4,813.22000	4.81322	5,062,770	14.56		0.00	0	
R2040	On	02/11/2023	Bond Future	12.10	Call		1,261.84000	1.26184	1,134,760	15.05		0.00	0	87
R2040	On	02/11/2023	Bond Future	11.59	Put		5,830.55000	5.83055	6,104,880	14.28		0.00	0	
R2040	On	02/11/2023	Bond Future	12.60	Call		2,584.32000	2.58432	2,388,970	15.93		0.00	0	12
R2040	On	02/11/2023	Bond Future	12.60	Put		2,074.00000	2.07400	2,214,620	15.93		0.00	0	
R2040	On	02/11/2023	Bond Future	12.97	Call		3,841.57000	3.84157	3,603,850	16.60		0.00	0	
R2040	On	02/11/2023	Bond Future	12.97	Put		1,341.84000	1.34184	1,440,090	16.60		0.00	0	87
R2040	On	02/11/2023	Bond Future	13.64	Call		6,477.34000	6.47734	6,187,750	17.77		0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		2,593.68000	2.59368	2,432,810	15.80		0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		4,091.92000	4.09192	4,274,680	15.80		0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		2,541.55000	2.54155	2,382,630	15.77		0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,152.59000	4.15259	4,337,300	15.77		0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		2,567.55000	2.56755	2,407,650	15.78		0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		4,122.16000	4.12216	4,305,890	15.78		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 02/05/2024 Bond Future	11.61	Put			7,937.91000	7.93791	8,190,100	14.24		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			1,479.04000	1.47904	1,379,190	14.25		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			7,893.08000	7.89308	8,144,490	14.25		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			1,446.81000	1.44681	1,348,510	14.23		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			7,983.15000	7.98315	8,236,110	14.23		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			1,462.76000	1.46276	1,363,690	14.24		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Call			3,163.31000	3.16331	3,006,390	15.01		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Put			6,065.23000	6.06523	6,267,460	15.01		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Call			3,187.25000	3.18725	3,029,590	15.02		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Put			6,033.11000	6.03311	6,234,600	15.02		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Call			3,139.75000	3.13975	2,983,560	15.00		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Put			6,097.80000	6.09780	6,300,760	15.00		0.00	0	
R2040 On 07/11/2024 Bond Future	12.84	Put			5,313.88000	5.31388	5,493,890	14.25		0.00	0	
R2040 On 07/11/2024 Bond Future	12.85	Call			4,415.21000	4.41521	4,227,520	14.26		0.00	0	
R2040 On 07/11/2024 Bond Future	12.85	Put			5,287.98000	5.28798	5,467,330	14.26		0.00	0	
R2040 On 07/11/2024 Bond Future	12.86	Call			4,442.18000	4.44218	4,253,830	14.27		0.00	0	
R2040 On 07/11/2024 Bond Future	12.86	Put			5,262.20000	5.26220	5,440,890	14.27		0.00	0	
R2040 On 07/11/2024 Bond Future	12.84	Call			4,388.30000	4.38830	4,201,270	14.25		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>0.00</b>	<b>0</b>	<b>133,27</b>
R2044 On 02/11/2023 Bond Future			12.63517	74.15006	12.57958	74.45772		16.24		0.00	0	52,34
R2044 On 01/02/2024 Bond Future			12.74650	71.44011	12.68875	71.75478		16.63		0.00	0	31,87
R2044 On 02/05/2024 Bond Future			12.86345	73.05165	12.80352	73.37322		16.16		0.00	0	
R2044 On 01/08/2024 Bond Future			12.98550	70.33218	12.92319	70.66101		16.24		0.00	0	
R2044 On 07/11/2024 Bond Future			13.13576	71.94650	13.07085	72.28254		15.15		0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>84,16</b>
R2044 On 02/11/2023 Bond Future	11.55	Call			362.88000	0.36288	315,080	15.11		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,486.42000	6.48642	6,746,280	15.11		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			371.89000	0.37189	323,180	15.12		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,431.84000	6.43184	6,690,790	15.12		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			381.06000	0.38106	331,420	15.13		0.00	0	
R2044 On 02/11/2023 Bond Future	13.00	Put			0.00000	0.00000	1,543,290	17.67	19,676,947.50		12,750	6,31
R2044 On 02/11/2023 Bond Future	11.57	Put			6,377.51000	6.37751	6,635,530	15.13		0.00	0	
R2044 On 02/11/2023 Bond Future	12.00	Call			957.41000	0.95741	860,180	15.79		0.00	0	5,86
R2044 On 02/11/2023 Bond Future	12.00	Put			4,301.77000	4.30177	4,512,200	15.79		0.00	0	
R2044 On 02/11/2023 Bond Future	12.75	Call			2,872.23000	2.87223	2,682,660	17.19		0.00	0	
R2044 On 02/11/2023 Bond Future	12.75	Put			1,936.04000	1.93604	2,054,130	17.19		0.00	0	5,86
R2044 On 02/11/2023 Bond Future	13.00	Call			0.00000	0.00000	3,508,410	17.67		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			2,243.64000	2.24364	2,107,070	16.29		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 01/02/2024 Bond Future	12.29	Put			4,481.65000	4.48165	4,659,750	16.29		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			2,195.14000	2.19514	2,060,410	16.26		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,548.49000	4.54849	4,728,430	16.26		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			2,219.33000	2.21933	2,083,670	16.28		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,514.97000	4.51497	4,693,980	16.28		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			8,117.14000	8.11714	8,347,220	15.22		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			1,496.36000	1.49636	1,404,150	15.23		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			8,071.04000	8.07104	8,300,400	15.23		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			1,463.79000	1.46379	1,373,010	15.22		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			8,163.43000	8.16343	8,394,220	15.22		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			1,480.02000	1.48002	1,388,530	15.22		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Call			3,004.13000	3.00413	2,865,220	16.00		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Put			6,497.58000	6.49758	6,687,500	16.00		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Call			3,027.51000	3.02751	2,887,930	16.01		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Put			6,463.55000	6.46355	6,652,800	16.01		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Call			2,981.10000	2.98110	2,842,860	15.99		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Put			6,532.02000	6.53202	6,722,610	15.99		0.00	0	
R2044 On 07/11/2024 Bond Future	12.90	Put			5,400.18000	5.40018	5,562,880	15.33		0.00	0	
R2044 On 07/11/2024 Bond Future	12.91	Call			4,529.66000	4.52966	4,355,730	15.34		0.00	0	
R2044 On 07/11/2024 Bond Future	12.91	Put			5,374.21000	5.37421	5,536,320	15.34		0.00	0	
R2044 On 07/11/2024 Bond Future	12.92	Call			4,556.82000	4.55682	4,382,300	15.35		0.00	0	
R2044 On 07/11/2024 Bond Future	12.92	Put			5,348.37000	5.34837	5,509,890	15.35		0.00	0	
R2044 On 07/11/2024 Bond Future	12.90	Call			4,502.56000	4.50256	4,329,220	15.33		0.00	0	
<b>Total R2044 Option</b>										<b>19,676,947.50</b>	<b>12,750</b>	<b>18,05</b>
<b>Total For R2044</b>										<b>19,676,947.50</b>	<b>12,750</b>	<b>102,25</b>
R2048 On 02/11/2023 Bond Future			12.50336	73.16718	12.44257	73.51310		16.99		6,072,875.94	83	232,27
R2048 On 01/02/2024 Bond Future			12.61291	74.81659	12.54974	75.17043		16.43		0.00	0	
R2048 On 02/05/2024 Bond Future			12.71828	72.05457	12.65276	72.41627		16.93		0.00	0	
R2048 On 01/08/2024 Bond Future			12.82452	73.69383	12.75652	74.06365		16.06		0.00	0	13,00
R2048 On 07/11/2024 Bond Future			12.96989	70.93655	12.89902	71.31445		15.89		0.00	0	
<b>Total R2048 Future</b>										<b>6,072,875.94</b>	<b>83</b>	<b>245,21</b>
R2048 On 02/11/2023 Bond Future	11.47	Call			415.80000	0.41580	358,090	15.70		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,379.15000	6.37915	6,667,360	15.70		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			425.89000	0.42589	367,110	15.71		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			6,323.55000	6.32355	6,610,690	15.71		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			436.24000	0.43624	376,370	15.73		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			6,268.30000	6.26830	6,554,350	15.73		0.00	0	
R2048 On 02/11/2023 Bond Future	11.80	Call			852.30000	0.85230	754,130	16.17		0.00	0	20
R2048 On 02/11/2023 Bond Future	11.80	Put			4,697.78000	4.69778	4,945,530	16.17		0.00	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
R2048 On 02/11/2023 Bond Future	12.50	Call			2,561.00000	2.56100	2,363,900	17.48		0.00	0	20
R2048 On 02/11/2023 Bond Future	12.50	Put			2,234.13000	2.23413	2,382,950	17.48		0.00	0	
R2048 On 02/11/2023 Bond Future	13.60	Call			6,708.17000	6.70817	6,409,380	19.63		0.00	0	
R2048 On 02/11/2023 Bond Future	13.60	Put			598.57000	0.59857	645,700	19.63		0.00	0	20
R2048 On 01/02/2024 Bond Future	12.16	Call			2,382.51000	2.38251	2,228,400	16.29		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			4,636.59000	4.63659	4,836,320	16.29		0.00	0	
R2048 On 01/02/2024 Bond Future	12.30	Call			2,752.45000	2.75245	2,584,220	16.51		0.00	0	1,00
R2048 On 01/02/2024 Bond Future	12.30	Put			4,182.52000	4.18252	4,368,130	16.51		0.00	0	
R2048 On 01/02/2024 Bond Future	13.37	Call			6,243.87000	6.24387	5,987,070	18.36		0.00	0	
R2048 On 01/02/2024 Bond Future	13.37	Put			1,881.55000	1.88155	1,978,590	18.36		0.00	0	1,00
R2048 On 01/02/2024 Bond Future	11.50	Call			1,040.20000	1.04020	952,260	15.39		0.00	0	1,00
R2048 On 01/02/2024 Bond Future	11.50	Put			7,409.46000	7.40946	7,675,360	15.39		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			2,331.87000	2.33187	2,179,800	16.25		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4,705.01000	4.70501	4,906,780	16.25		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			2,357.12000	2.35712	2,204,030	16.27		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			4,670.69000	4.67069	4,871,440	16.27		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			1,470.33000	1.47033	1,371,130	16.00		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			8,674.45000	8.67445	8,936,950	16.00		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Call			1,486.75000	1.48675	1,386,750	16.01		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Put			8,625.21000	8.62521	8,886,910	16.01		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Call			1,503.27000	1.50327	1,402,480	16.02		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			8,576.17000	8.57617	8,837,080	16.02		0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Call			3,498.86000	3.49886	3,330,750	15.83		0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Put			6,073.97000	6.07397	6,275,680	15.83		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Call			3,524.66000	3.52466	3,355,790	15.84		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Put			6,041.59000	6.04159	6,242,540	15.84		0.00	0	
R2048 On 01/08/2024 Bond Future	12.32	Call			3,550.25000	3.55025	3,380,630	15.85		0.00	0	
R2048 On 01/08/2024 Bond Future	12.32	Put			6,009.08000	6.00908	6,209,280	15.85		0.00	0	
R2048 On 07/11/2024 Bond Future	12.78	Call			4,833.13000	4.83313	4,634,640	16.23		0.00	0	
R2048 On 07/11/2024 Bond Future	12.78	Put			5,476.08000	5.47608	5,655,490	16.23		0.00	0	
R2048 On 07/11/2024 Bond Future	12.79	Call			4,861.47000	4.86147	4,662,320	16.24		0.00	0	
R2048 On 07/11/2024 Bond Future	12.79	Put			5,449.99000	5.44999	5,628,740	16.24		0.00	0	
R2048 On 07/11/2024 Bond Future	12.80	Call			4,889.86000	4.88986	4,690,060	16.25		0.00	0	
R2048 On 07/11/2024 Bond Future	12.80	Put			5,424.03000	5.42403	5,602,130	16.25		0.00	0	
<b>Total R2048 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,62</b>
<b>Total For R2048</b>										<b>6,072,875.94</b>	<b>83</b>	<b>248,83</b>
R2053 On 02/11/2023 Bond Future			12.46162	94.65680	12.40595	95.06635		17.24		0.00	0	5,11
R2053 On 01/02/2024 Bond Future			12.56539	96.79091	12.50758	97.20966		16.68		0.00	0	
R2053 On 02/05/2024 Bond Future			12.67377	93.10886	12.61370	93.53698		17.19		0.00	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
R2053	On	01/08/2024			12.78334	95.22648	12.72093	95.66419		16.30	0.00	0	
R2053	On	07/11/2024			12.92886	91.54377	12.86371	91.99113		16.13	0.00	0	
<b>Total R2053 Future</b>											<b>0.00</b>	<b>0</b>	<b>5,18</b>
R2053	On	02/11/2023	12.81	Call			4,864.69000	4.86469	4,580,460	18.36	0.00	0	
R2053	On	02/11/2023	12.81	Put			1,965.65000	1.96565	2,090,970	18.36	0.00	0	
R2053	On	02/11/2023	12.82	Call			4,911.55000	4.91155	4,626,070	18.38	0.00	0	
R2053	On	02/11/2023	12.82	Put			1,942.88000	1.94288	2,066,950	18.38	0.00	0	
R2053	On	02/11/2023	12.83	Call			4,958.57000	4.95857	4,671,850	18.40	0.00	0	
R2053	On	02/11/2023	12.83	Put			1,920.36000	1.92036	2,043,190	18.40	0.00	0	
R2053	On	01/02/2024	12.92	Call			6,260.80000	6.26080	5,989,940	17.84	0.00	0	
R2053	On	01/02/2024	12.92	Put			3,347.97000	3.34797	3,495,860	17.84	0.00	0	
R2053	On	01/02/2024	12.93	Call			6,304.80000	6.30480	6,033,030	17.85	0.00	0	
R2053	On	01/02/2024	12.93	Put			3,323.45000	3.32345	3,470,430	17.85	0.00	0	
R2053	On	01/02/2024	12.94	Call			6,348.63000	6.34863	6,075,950	17.87	0.00	0	
R2053	On	01/02/2024	12.94	Put			3,298.85000	3.29885	3,444,920	17.87	0.00	0	
R2053	On	02/05/2024	13.02	Call			7,239.58000	7.23958	6,970,860	18.38	0.00	0	
R2053	On	02/05/2024	13.02	Put			4,413.94000	4.41394	4,573,340	18.38	0.00	0	
R2053	On	02/05/2024	13.03	Call			7,281.47000	7.28147	7,011,980	18.39	0.00	0	
R2053	On	02/05/2024	13.03	Put			4,388.31000	4.38831	4,546,940	18.39	0.00	0	
R2053	On	02/05/2024	13.04	Call			7,323.42000	7.32342	7,053,170	18.41	0.00	0	
R2053	On	02/05/2024	13.04	Put			4,362.84000	4.36284	4,520,710	18.41	0.00	0	
R2053	On	01/08/2024	13.13	Call			7,817.20000	7.81720	7,546,820	17.11	0.00	0	
R2053	On	01/08/2024	13.13	Put			5,017.15000	5.01715	5,184,480	17.11	0.00	0	
R2053	On	01/08/2024	13.14	Call			7,857.64000	7.85764	7,586,550	17.12	0.00	0	
R2053	On	01/08/2024	13.14	Put			4,991.13000	4.99113	5,157,750	17.12	0.00	0	
R2053	On	01/08/2024	13.15	Call			7,898.50000	7.89850	7,626,700	17.13	0.00	0	
R2053	On	01/08/2024	13.15	Put			4,965.63000	4.96563	5,131,540	17.13	0.00	0	
R2053	On	07/11/2024	12.79	Call			6,484.96000	6.48496	6,245,260	16.49	0.00	0	
R2053	On	07/11/2024	12.79	Put			6,996.07000	6.99607	7,203,730	16.49	0.00	0	
R2053	On	07/11/2024	12.80	Call			6,521.75000	6.52175	6,281,300	16.51	0.00	0	
R2053	On	07/11/2024	12.80	Put			6,963.21000	6.96321	7,170,120	16.51	0.00	0	
R2053	On	07/11/2024	12.81	Call			6,558.62000	6.55862	6,317,410	16.52	0.00	0	
R2053	On	07/11/2024	12.81	Put			6,930.52000	6.93052	7,136,670	16.52	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	02/11/2023			12.00961	63.97320	11.95397	64.23182		15.11	0.00	0	26,98
R209	On	01/02/2024			12.10538	65.41542	12.04770	65.67993		14.60	0.00	0	1,68
R209	On	02/05/2024			12.20582	63.73781	12.14602	64.00820		14.85	0.00	0	
R209	On	01/08/2024			12.30779	65.18783	12.24579	65.46424		14.38	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R209	On	07/11/2024	Bond Future			12.44678	63.53140	12.38226	63.81388		13.89	0.00	0	
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>28,64</b>
R209	On	02/11/2023	Bond Future	11.33	Call			659.94000	0.65994	586,680	14.43	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put			3,663.53000	3.66353	3,848,890	14.43	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			673.36000	0.67336	599,050	14.45	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			3,627.28000	3.62728	3,811,590	14.45	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			687.06000	0.68706	611,690	14.46	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put			3,591.36000	3.59136	3,774,610	14.46	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call			2,880.06000	2.88006	2,731,340	15.16	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put			2,548.75000	2.54875	2,664,540	15.16	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call			2,905.56000	2.90556	2,756,120	15.18	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put			2,528.61000	2.52861	2,643,680	15.18	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call			2,931.14000	2.93114	2,781,000	15.19	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put			2,508.61000	2.50861	2,622,980	15.19	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call			1,383.32000	1.38332	1,298,640	14.21	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put			6,031.33000	6.03133	6,217,040	14.21	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call			1,397.88000	1.39788	1,312,580	14.21	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put			5,995.93000	5.99593	6,181,020	14.21	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call			1,412.54000	1.41254	1,326,620	14.22	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put			5,960.69000	5.96069	6,145,160	14.22	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call			2,724.66000	2.72466	2,600,680	14.16	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put			4,855.54000	4.85554	5,007,970	14.16	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call			2,745.12000	2.74512	2,620,560	14.17	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put			4,829.23000	4.82923	4,981,080	14.17	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call			2,765.65000	2.76565	2,640,520	14.18	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put			4,803.03000	4.80303	4,954,310	14.18	0.00	0	
R209	On	07/11/2024	Bond Future	12.21	Call			3,642.53000	3.64253	3,498,170	14.11	0.00	0	
R209	On	07/11/2024	Bond Future	12.21	Put			4,405.28000	4.40528	4,543,400	14.11	0.00	0	
R209	On	07/11/2024	Bond Future	12.22	Call			3,664.98000	3.66498	3,520,110	14.12	0.00	0	
R209	On	07/11/2024	Bond Future	12.22	Put			4,383.10000	4.38310	4,520,710	14.12	0.00	0	
R209	On	07/11/2024	Bond Future	12.23	Call			3,687.77000	3.68777	3,542,380	14.13	0.00	0	
R209	On	07/11/2024	Bond Future	12.23	Put			4,361.31000	4.36131	4,498,400	14.13	0.00	0	
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>28,64</b>
R210	On	02/11/2023	Bond Future			227.45834	227.45834	227.13132	227.13132			0.00	0	
R210	On	01/02/2024	Bond Future			232.64044	232.64044	232.30616	232.30616			0.00	0	30
R210	On	02/05/2024	Bond Future			234.70146	234.70146	234.36022	234.36022			0.00	0	
R210	On	01/08/2024	Bond Future			240.09556	240.09556	239.74606	239.74606			0.00	0	
R210	On	07/11/2024	Bond Future			242.37390	242.37390	242.01717	242.01717			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R210 Future</b>													<b>0.00</b>	<b>0</b>	<b>37</b>
<b>Total For R210</b>													<b>0.00</b>	<b>0</b>	<b>37</b>
R213	On	02/11/2023	Bond Future			10.92665	81.86460	10.88598	82.04039		10.39		0.00	0	33,18
R213	On	01/02/2024	Bond Future			11.01512	83.71009	10.97245	83.88992		10.25		0.00	0	
R213	On	02/05/2024	Bond Future			11.10004	82.03898	11.05533	82.22273		10.11		0.00	0	
R213	On	01/08/2024	Bond Future			11.18539	83.90587	11.13847	84.09368		9.26		0.00	0	
R213	On	07/11/2024	Bond Future			11.32593	82.27701	11.27646	82.46874		9.21		0.00	0	
<b>Total R213 Future</b>													<b>0.00</b>	<b>0</b>	<b>33,18</b>
R213	On	02/11/2023	Bond Future	10.94	Call			1,743.85000	1.74385	1,641,540	10.62		0.00	0	7:
R213	On	02/11/2023	Bond Future	10.94	Put			1,510.46000	1.51046	1,583,940	10.62		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			2,175.29000	2.17529	2,060,800	10.83		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,212.99000	1.21299	1,274,290	10.83		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			2,201.96000	2.20196	2,086,790	10.84		0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put			119.93000	0.11993	126,400	12.91		0.00	0	7:
R213	On	02/11/2023	Bond Future	11.12	Put			1,197.04000	1.19704	1,257,660	10.84		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			2,228.93000	2.22893	2,113,070	10.86		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,181.42000	1.18142	1,241,350	10.86		0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call			3,130.09000	3.13009	2,995,660	11.26		0.00	0	7:
R213	On	02/11/2023	Bond Future	11.44	Put			776.47000	0.77647	817,830	11.26		0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call			7,511.28000	7.51128	7,341,960	12.91		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			4,350.62000	4.35062	4,218,890	11.20		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,271.83000	1.27183	1,319,930	11.20		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			4,292.43000	4.29243	4,161,440	11.18		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,294.07000	1.29407	1,342,910	11.18		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			4,321.60000	4.32160	4,190,240	11.19		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,283.01000	1.28301	1,331,480	11.19		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			4,681.82000	4.68182	4,799,980	9.79		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			1,468.62000	1.46862	1,402,590	9.80		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			4,653.43000	4.65343	4,771,150	9.80		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			1,439.07000	1.43907	1,373,930	9.79		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			4,710.32000	4.71032	4,828,930	9.79		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			1,453.80000	1.45380	1,388,210	9.79		0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call			2,591.43000	2.59143	2,501,090	9.35		0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put			3,676.62000	3.67662	3,774,090	9.35		0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call			2,611.48000	2.61148	2,520,730	9.36		0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put			3,655.93000	3.65593	3,752,990	9.36		0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call			2,571.46000	2.57146	2,481,530	9.34		0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put			3,697.42000	3.69742	3,795,300	9.34		0.00	0	
R213	On	07/11/2024	Bond Future	11.21	Put			3,561.35000	3.56135	3,652,580	9.37		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	07/11/2024	Bond Future	11.22	Call		3,323.68000	3.32368	3,222,830	9.38	0.00	0	
R213	On	07/11/2024	Bond Future	11.22	Put		3,543.19000	3.54319	3,634,070	9.38	0.00	0	
R213	On	07/11/2024	Bond Future	11.23	Call		3,344.90000	3.34490	3,243,700	9.39	0.00	0	
R213	On	07/11/2024	Bond Future	11.23	Put		3,525.48000	3.52548	3,616,010	9.39	0.00	0	
R213	On	07/11/2024	Bond Future	11.21	Call		3,302.88000	3.30288	3,202,380	9.37	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>35,37</b>
R214	On	02/11/2023	Bond Future			12.38398	59.62006	12.32841	59.88094	16.73	35,772,036.00	600	22,2
R214	On	01/02/2024	Bond Future			12.48821	60.96413	12.43062	61.23091	16.19	0.00	0	
R214	On	02/05/2024	Bond Future			12.58840	59.03391	12.52880	59.30664	16.61	0.00	0	
R214	On	01/08/2024	Bond Future			12.68913	60.37705	12.62742	60.65590	15.76	0.00	0	
R214	On	07/11/2024	Bond Future			12.82794	58.45904	12.76383	58.74396	15.52	0.00	0	
<b>Total R214 Future</b>											<b>35,772,036.00</b>	<b>600</b>	<b>22,21</b>
R214	On	02/11/2023	Bond Future	11.45	Call		414.84000	0.41484	363,280	15.77	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,792.48000	4.79248	5,001,800	15.77	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		424.40000	0.42440	371,950	15.79	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,749.39000	4.74939	4,957,820	15.79	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		434.12000	0.43412	380,770	15.80	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,706.52000	4.70652	4,914,050	15.80	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		2,118.23000	2.11823	1,993,380	16.05	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,397.87000	3.39787	3,539,800	16.05	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		2,074.30000	2.07430	1,951,010	16.02	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,450.25000	3.45025	3,593,740	16.02	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		2,096.21000	2.09621	1,972,140	16.03	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,423.98000	3.42398	3,566,690	16.03	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		6,513.95000	6.51395	6,705,260	15.70	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,330.93000	1.33093	1,248,890	15.71	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		6,475.87000	6.47587	6,666,560	15.71	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,302.42000	1.30242	1,221,620	15.69	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		6,552.18000	6.55218	6,744,110	15.69	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,316.63000	1.31663	1,235,210	15.70	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		2,818.71000	2.81871	2,692,070	15.67	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		4,952.63000	4.95263	5,104,840	15.67	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		2,839.87000	2.83987	2,712,660	15.68	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		4,925.85000	4.92585	5,077,490	15.68	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		2,797.85000	2.79785	2,671,790	15.66	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		4,979.77000	4.97977	5,132,560	15.66	0.00	0	
R214	On	07/11/2024	Bond Future	12.60	Put		4,474.34000	4.47434	4,612,170	15.64	0.00	0	
R214	On	07/11/2024	Bond Future	12.61	Call		3,759.22000	3.75922	3,611,610	15.65	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	Opt Intere
R214	On	07/11/2024	Bond Future	12.61	Put			4,451.91000	4.45191	4,589,220	15.65	0.00	0	
R214	On	07/11/2024	Bond Future	12.62	Call			3,782.31000	3.78231	3,634,190	15.66	0.00	0	
R214	On	07/11/2024	Bond Future	12.62	Put			4,429.57000	4.42957	4,566,370	15.66	0.00	0	
R214	On	07/11/2024	Bond Future	12.60	Call			3,736.18000	3.73618	3,589,090	15.64	0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>												<b>35,772,036.00</b>	<b>600</b>	<b>22,21</b>
<b>Total for Bond</b>												<b>868,868,035.48</b>	<b>22,486</b>	<b>1,444,60</b>
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES26A Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>												<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES33A Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>												<b>0.00</b>	<b>0</b>	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	
I2029	On	31/03/2029	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	
I2031	On	31/01/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total I2031 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For I2031</b>												<b>0.00</b>	<b>0</b>	
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	
I2038	On	31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	
I2046	On	31/03/2046	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2053 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2053</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<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 02/11/2023 GOVI			886.30200	886.30200	888.91500	888.91500				141,808,320.00	16	83
GOVI On 01/02/2024 GOVI			906.28000	906.28000	908.95200	908.95200				0.00	0	
GOVI On 02/05/2024 GOVI			926.74000	926.74000	929.47100	929.47100				0.00	0	
GOVI On 01/08/2024 GOVI			947.84500	947.84500	950.63700	950.63700				0.00	0	
GOVI On 07/11/2024 GOVI			969.77400	969.77400	972.62600	972.62600				0.00	0	
<b>Total GOVI Future</b>										<b>141,808,320.00</b>	<b>16</b>	<b>83</b>
GOVI On 02/11/2023 GOVI	885.80	Call			31,150.00000	3.11500	5,020,000			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			31,050.00000	3.10500	4,920,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Call			30,950.00000	3.09500	4,820,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/02/2024 GOVI	880.00	Call			289,520.00000	28.95200	262,800,000			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			289,720.00000	28.97200	263,000,000			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			289,620.00000	28.96200	262,900,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/05/2024 GOVI	950.98	Put			215,090.00000	21.50900	242,400,000			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			215,190.00000	21.51900	242,500,000			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			214,990.00000	21.49900	242,300,000			0.00	0	
GOVI On 02/05/2024 GOVI	950.98	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/08/2024 GOVI	943.38	Call			72,570.00000	7.25700	44,650,000			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			72,470.00000	7.24700	44,550,000			0.00	0	
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			72,670.00000	7.26700	44,750,000			0.00	0	
GOVI On 01/08/2024 GOVI	943.37	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 07/11/2024 GOVI	948.78	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 07/11/2024 GOVI	948.79	Call			238,360.00000	23.83600	209,840,000			0.00	0	
GOVI On 07/11/2024 GOVI	948.79	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 07/11/2024 GOVI	948.80	Call			238,260.00000	23.82600	209,740,000			0.00	0	
GOVI On 07/11/2024 GOVI	948.80	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 07/11/2024 GOVI	948.78	Call			238,460.00000	23.84600	209,940,000			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
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>141,808,320.00</b>	<b>16</b>	<b>83</b>
<b>Total for GOVI</b>												<b>141,808,320.00</b>	<b>16</b>	<b>83</b>
AL37	On	02/11/2023	Index Future			907.73000	907.73000	908.78100	908.78100			0.00	0	
AL37	On	01/02/2024	Index Future			928.19000	928.19000	929.26600	929.26600			0.00	0	
AL37	On	02/05/2024	Index Future			949.14500	949.14500	950.24300	950.24300			0.00	0	
AL37	On	01/08/2024	Index Future			970.76100	970.76100	971.88300	971.88300			0.00	0	
AL37	On	07/11/2024	Index Future			993.21900	993.21900	994.36200	994.36200			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	02/11/2023	Index Future			1,030.08700	1,030.08700	1,033.46100	1,033.46100			0.00	0	
AL7T	On	01/02/2024	Index Future			1,053.30500	1,053.30500	1,056.75700	1,056.75700			0.00	0	
AL7T	On	02/05/2024	Index Future			1,077.08500	1,077.08500	1,080.61200	1,080.61200			0.00	0	
AL7T	On	01/08/2024	Index Future			1,101.61400	1,101.61400	1,105.22000	1,105.22000			0.00	0	
AL7T	On	07/11/2024	Index Future			1,127.10000	1,127.10000	1,130.78400	1,130.78400			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	02/11/2023	Index Future			899.15200	899.15200	901.78600	901.78600			0.00	0	10
ALBI	On	01/02/2024	Index Future			919.41900	919.41900	922.11300	922.11300			0.00	0	
ALBI	On	02/05/2024	Index Future			940.17600	940.17600	942.92900	942.92900			0.00	0	
ALBI	On	01/08/2024	Index Future			961.58700	961.58700	964.40200	964.40200			0.00	0	
ALBI	On	07/11/2024	Index Future			983.83400	983.83400	986.70900	986.70900			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	02/11/2023	Index Future			336.93300	336.93300	336.55400	336.55400			0.00	0	5
IGOV	On	01/02/2024	Index Future			344.60800	344.60800	344.22200	344.22200			0.00	0	
IGOV	On	02/05/2024	Index Future			352.46700	352.46700	352.07100	352.07100			0.00	0	
IGOV	On	01/08/2024	Index Future			360.57100	360.57100	360.16500	360.16500			0.00	0	
IGOV	On	07/11/2024	Index Future			368.99500	368.99500	368.57700	368.57700			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>62</b>
JIBAR	On	16/08/2023	Jibar Future			8.41000	91.59000	8.41500	91.58500			0.00	0	
JIBAR	On	20/09/2023	Jibar Future			8.42000	91.58000	8.41500	91.58500			0.00	0	
JIBAR	On	18/10/2023	Jibar Future			8.48500	91.51500	8.47500	91.52500			0.00	0	
JIBAR	On	15/11/2023	Jibar Future			8.49500	91.50500	8.47000	91.53000			0.00	0	
JIBAR	On	20/12/2023	Jibar Future			8.51000	91.49000	8.47500	91.52500			0.00	0	
JIBAR	On	17/01/2024	Jibar Future			8.51000	91.49000	8.47000	91.53000			0.00	0	

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 20/03/2024		Jibar Future	8.47500	91.52500	8.39500	91.60500				0.00	0	
JIBAR F On 19/06/2024		Jibar Future	8.33000	91.67000	8.23000	91.77000				0.00	0	
JIBAR F On 18/09/2024		Jibar Future	8.22000	91.78000	8.10500	91.89500				0.00	0	
JIBAR F On 18/12/2024		Jibar Future	8.11000	91.89000	7.97000	92.03000				0.00	0	
JIBAR F On 19/03/2025		Jibar Future	8.02000	91.98000	7.90000	92.10000				0.00	0	
JIBAR F On 18/06/2025		Jibar Future	7.98500	92.01500	7.87000	92.13000				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>1,010,676,355.48</b>	<b>22,502</b>	<b>1,446,06</b>
ABCP13 On 07/12/2023		Spot Bond	5.54500	333.80020	5.54500	333.73069				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026		Spot Bond			0.00000	101.78421				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.13477				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	10.04500	100.30583	10.04500	100.27897				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	12.16500	87.17335	12.16500	87.14523				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	101.39402				0.00	0	
<b>Total ABF006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF006</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030		Spot Bond			0.00000	102.26188				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	103.69533				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN11 On 26/09/2023		Spot Bond			0.00000	101.57025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.88200				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	101.97546				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	101.59194				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	104.18266				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	102.19139				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	103.22042				0.00	0	1,500,000,00
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
ABFN3: On 29/08/2028 Spot Bond					0.00000	103.01891				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.23216				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.51779				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	100.57180				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.80063				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3` On 07/02/2029 Spot Bond					0.00000	101.67343				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	101.95077				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.65626				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	101.89553				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	100.92609				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	100.93525				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	101.42535				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4` On 24/08/2023 Spot Bond					0.00000	99.83059				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4! On 24/08/2025 Spot Bond					0.00000	99.82624				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	101.45527				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	101.15767				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.99474				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.18010				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.21688				0.00	0	
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.60248				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.01204				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	102.54835				0.00	0	
<b>Total ABFN56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN56</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/11/2025 Spot Bond					0.00000	100.00973				0.00	0	
<b>Total ABFN57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN57</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/11/2027 Spot Bond					0.00000	100.01168				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	102.13025				0.00	0	
<b>Total ABFN59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN59</b>										<b>0.00</b>	<b>0</b>	
ABFN6: On 05/04/2026 Spot Bond					0.00000	101.14437				0.00	0	
<b>Total ABFN60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN60</b>										<b>0.00</b>	<b>0</b>	
ABFN6: On 24/02/2028 Spot Bond					0.00000	100.25839				0.00	0	
<b>Total ABFN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN61</b>										<b>0.00</b>	<b>0</b>	
ABFN6: On 24/02/2030 Spot Bond					0.00000	100.20153				0.00	0	
<b>Total ABFN62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN62</b>										<b>0.00</b>	<b>0</b>	
ABFN6: On 28/06/2026 Spot Bond					0.00000	101.42033				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.35430				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	101.36513				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	101.53633				0.00	0	
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN01</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.81566				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	102.25849				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	103.93506				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	102.54130				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	102.31946				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	101.47058				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	101.52389				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			7.83000	7.83000	7.83000	167.23414				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABKI04 On 13/03/2024 Spot Bond			100.00000	97.91148	100.00000	97.69020				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			4.63000	4.63000	4.63000	168.95162				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			5.10000	5.10000	5.10000	218.56866				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			5.20000	5.20000	5.20000	242.89031				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			8.96000	8.96000	8.96000	105.97753				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			9.37000	104.78820	9.37000	104.76213				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			9.37000	107.16721	9.37000	107.14054				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			8.59500	103.96521	8.59500	103.94096				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			9.92500	9.92500	9.92500	98.90680				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			9.36500	102.33876	9.36500	102.31331				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	20.11417	100.00000	20.06990				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			5.19500	334.14997	5.19500	334.08348				0.00	0	
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ABSI2</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			11.83500	11.83500	11.83500	100.35389				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	101.77491				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	101.74349				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	101.69039				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	101.89963				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	99.94873				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	102.72351				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	101.73863				0.00	600,000,000	1,500,000,000
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>1,500,000,000</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>600,000,000</b>	<b>1,500,000,000</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	101.02069				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.38499				0.00	0	
<b>Total AGLG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGLG01</b>										<b>0.00</b>	<b>0</b>	
AGRIA1 On 28/10/2025 Spot Bond					0.00000	109.77885				0.00	0	45,591,200
<b>Total AGRIA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>45,591,200</b>
<b>Total For AGRIA1</b>										<b>0.00</b>	<b>0</b>	<b>45,591,200</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	101.81044				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.52092				0.00	0	
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	
AGT03 On 05/06/2025 Spot Bond					0.00000	105.25467				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	104.81841				0.00	0	
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	
AGT05 On 16/11/2027 Spot Bond					0.00000	100.62878				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	100.84156				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	100.85750				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			9.26000	96.80610	9.26000	96.78229				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	100.88167				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	100.96212				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.06248				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	100.79915				0.00	0	
<b>Total AHF2O3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O3</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond					0.00000	99.89344				0.00	51,600,000	12,900,00
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>51,600,000</b>	<b>12,900,00</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>51,600,000</b>	<b>12,900,00</b>
AHF5A: On 21/08/2023 Spot Bond			10.15000	99.91664	10.15000	99.88889				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond					0.00000	99.89986				0.00	0	
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	
AHF5B: On 21/08/2023 Spot Bond					0.00000	99.89024				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	99.88597				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D: On 21/08/2023 Spot Bond					0.00000	99.86045				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 21/08/2023 Spot Bond					0.00000	99.89665				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 21/08/2023 Spot Bond					0.00000	99.89718				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 21/08/2023 Spot Bond					0.00000	99.89024				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 21/08/2023 Spot Bond					0.00000	99.88597				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 21/08/2023 Spot Bond					0.00000	99.85621				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A: On 21/08/2025 Spot Bond					0.00000	99.98474				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.03899				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B: On 21/08/2025 Spot Bond					0.00000	99.88795				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B: On 21/08/2025 Spot Bond					0.00000	99.88956				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C: On 21/08/2025 Spot Bond					0.00000	99.88365				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	99.88569				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.15806				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D: On 21/08/2025 Spot Bond					0.00000	99.85259				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			10.86500	100.82863	10.86500	100.79965				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			12.30500	91.76858	12.30500	91.73880				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRF02: On 16/11/2027 Spot Bond					0.00000	100.02854				0.00	0	
<b>Total AIRF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF02</b>										<b>0.00</b>	<b>0</b>	
AIRF03: On 16/11/2029 Spot Bond					0.00000	100.20749				0.00	0	
<b>Total AIRF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF03</b>										<b>0.00</b>	<b>0</b>	
AIRF04: On 05/12/2032 Spot Bond					0.00000	102.36417				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			7.18000	198.57047	7.18000	198.52049				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	101.84785				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.32241				0.00	0	
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
APF18 On 22/08/2025 Spot Bond					0.00000	99.84915				0.00	0	
<b>Total APF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF18</b>										<b>0.00</b>	<b>0</b>	
APF19 On 02/02/2026 Spot Bond					0.00000	102.34758				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	101.43254				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	101.46838				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	101.86156				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	102.46171				0.00	0	
<b>Total ASC004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC004</b>										<b>0.00</b>	<b>0</b>	
ASC00 On 28/03/2024 Spot Bond					0.00000	101.30973				0.00	0	
<b>Total ASC005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC005</b>										<b>0.00</b>	<b>0</b>	
ASC01 On 06/04/2028 Spot Bond					0.00000	101.36493				0.00	0	
<b>Total ASC013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC013</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC01: On 06/04/2028 Spot Bond					0.00000	101.36493				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>	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.36493				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>	
ASC01: On 17/10/2023 Spot Bond					0.00000	100.81673				0.00	0	
<b>Total ASC016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC016</b>										<b>0.00</b>	<b>0</b>	
ASC01: On 17/08/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASC017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC017</b>										<b>0.00</b>	<b>0</b>	
ASC01: On 18/08/2023 Spot Bond					0.00000	99.97569				0.00	0	
<b>Total ASC018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC018</b>										<b>0.00</b>	<b>0</b>	
ASC01: On 21/08/2023 Spot Bond					0.00000	99.91164				0.00	0	
<b>Total ASC019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC019</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 28/04/2028 Spot Bond					0.00000	100.58049				0.00	0	
<b>Total ASC020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC020</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 20/06/2028 Spot Bond					0.00000	101.75150				0.00	0	
<b>Total ASC021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC021</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 20/06/2030 Spot Bond			12.68000	12.68000	12.68000	101.03923				0.00	0	
<b>Total ASC022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC022</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 20/06/2027 Spot Bond					0.00000	101.68389				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>	
ASC02: On 17/05/2028 Spot Bond					0.00000	99.99978				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>	
ASC02: On 22/08/2023 Spot Bond					0.00000	99.87543				0.00	0	
<b>Total ASC025 SPOT</b>										<b>0.00</b>	<b>0</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 ASC025</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 23/08/2023 Spot Bond					0.00000	99.85125				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	99.80361				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	99.70028				0.00	0	
<b>Total ASC028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC028</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 26/05/2026 Spot Bond					0.00000	99.70916				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	101.71365				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	101.68740				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	101.64432				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	101.66492				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	101.40798				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	101.43012				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	101.16807				0.00	0	
<b>Total ASC036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC036</b>										<b>0.00</b>	<b>0</b>	
ASC03: On 20/06/2028 Spot Bond					0.00000	100.94549				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASC037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC037</b>										<b>0.00</b>	<b>0</b>	
ASC037 On 21/07/2028 Spot Bond					0.00000	100.77867				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>	
ASC038 On 21/07/2028 Spot Bond					0.00000	100.75330				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>	
ASC039 On 21/07/2028 Spot Bond					0.00000	100.79063				0.00	0	
<b>Total ASC040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC040</b>										<b>0.00</b>	<b>0</b>	
ASC040 On 20/06/2028 Spot Bond					0.00000	100.73374				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>	
ASC041 On 20/06/2028 Spot Bond					0.00000	100.57702				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>	
ASC042 On 04/08/2028 Spot Bond					0.00000	100.37474				0.00	0	
<b>Total ASC043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC043</b>										<b>0.00</b>	<b>0</b>	
ASC043 On 28/02/2035 Spot Bond					0.00000	100.17876				0.00	0	
<b>Total ASC044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC044</b>										<b>0.00</b>	<b>0</b>	
ASC044 On 20/06/2028 Spot Bond					0.00000	100.18832				0.00	0	
<b>Total ASC045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC045</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			5.55000	257.36040	5.55000	257.30676				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			5.65000	234.03324	5.65000	233.98384				0.00	0	84,000,00
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>84,000,00</b>
ASN15 On 31/03/2028 Spot Bond			5.97000	210.77187	5.97000	210.72559				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN19( On 31/01/2038 Spot Bond			5.59000	117.90522	5.59000	117.88059				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN20( On 24/08/2025 Spot Bond					0.00000	102.08366				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	0.00000				0.00	0	
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	
ASN27( On 20/08/2048 Spot Bond					0.00000	99.88896				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28( On 21/08/2023 Spot Bond					0.00000	99.89045				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28( On 13/09/2025 Spot Bond					0.00000	101.90336				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29( On 26/09/2023 Spot Bond					0.00000	101.43625				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30( On 20/12/2023 Spot Bond					0.00000	101.68094				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31( On 20/12/2023 Spot Bond					0.00000	102.10305				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31( On 31/03/2029 Spot Bond			5.28500	5.28500	5.28500	118.13871				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31( On 28/02/2033 Spot Bond			5.68500	5.68500	5.68500	109.19424				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32( On 20/06/2024 Spot Bond					0.00000	101.70220				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</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 ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.83607				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>	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.20173				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN333 On 20/06/2024 Spot Bond					0.00000	101.39891				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN335 On 31/01/2038 Spot Bond			5.80000	115.09717	5.80000	115.07250				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>	
ASN337 On 20/06/2024 Spot Bond					0.00000	101.69662				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN341 On 20/06/2024 Spot Bond					0.00000	101.25079				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>	
ASN346 On 20/06/2024 Spot Bond					0.00000	101.75278				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>	
ASN351 On 20/06/2024 Spot Bond					0.00000	101.65728				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>	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.65728				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>	
ASN358 On 30/08/2024 Spot Bond					0.00000	102.27694				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>	
ASN365 On 20/06/2024 Spot Bond					0.00000	101.92556				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>	
ASN369 On 20/12/2024 Spot Bond					0.00000	101.73945				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	102.04621				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	100.67915				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.79846				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	101.79846				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	101.85935				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	101.67119				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	101.64150				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	101.79875				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 05/12/2023 Spot Bond					0.00000	102.05644				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	103.77006				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45( On 23/06/2025 Spot Bond					0.00000	101.56244				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	101.70003				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			10.61000	10.61000	10.61000	99.85033				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/08/2024 Spot Bond			11.30000	11.30000	11.30000	104.65007				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	102.10947				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	101.92817				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 25/08/2025 Spot Bond					0.00000	146.66000				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			11.08500	11.08500	11.08500	104.27285				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 01/09/2025 Spot Bond					0.00000	102.07294				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	101.70466				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	101.70466				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	101.61495				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN507</b>									<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			10.65500	96.84827	10.65500	96.82080			179,004,000,000.00	16,800,000	4,200,00
<b>Total ASN508 SPOT</b>									<b>179,004,000,000.00</b>	<b>16,800,000</b>	<b>4,200,00</b>
<b>Total For ASN508</b>									<b>179,004,000,000.00</b>	<b>16,800,000</b>	<b>4,200,00</b>
ASN50: On 21/12/2026 Spot Bond			9.83500	96.65688	9.83500	96.63152			0.00	0	
<b>Total ASN509 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>									<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			10.38500	95.70520	10.38500	95.67872			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			10.38500	95.70520	10.38500	95.67872			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			8.96000	100.56134	8.96000	100.53739			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			10.91000	100.65094	10.91000	100.62190			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			10.86000	100.64866	10.86000	100.61974			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			10.36000	100.51411	10.36000	100.48687			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			10.36000	100.51411	10.36000	100.48687			0.00	0	
<b>Total ASN538 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>									<b>0.00</b>	<b>0</b>	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.37784			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	100.49090			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			10.99500	99.67704	10.99500	99.64806			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN557 On 31/01/2024 Spot Bond			11.08500	100.18431	11.08500	100.15535				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>	
ASN558 On 31/01/2024 Spot Bond			10.94500	100.28317	10.94500	100.25454				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN560 On 05/02/2024 Spot Bond					0.00000	100.89687				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN561 On 24/04/2025 Spot Bond					0.00000	100.71723				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>	
ASN569 On 04/09/2024 Spot Bond					0.00000	102.12189				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN587 On 18/03/2024 Spot Bond					0.00000	96.90193				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>	
ASN595 On 31/01/2024 Spot Bond			10.43500	99.87037	10.43500	99.84312				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN601 On 23/04/2026 Spot Bond					0.00000	100.69582				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>	
ASN602 On 28/02/2031 Spot Bond					0.00000	102.59730				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>	
ASN607 On 31/01/2030 Spot Bond					0.00000	101.93085				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN610 On 31/01/2030 Spot Bond					0.00000	100.54756				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 31/03/2024 Spot Bond					0.00000	101.42399				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	95.51605				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	99.96410				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond					0.00000	102.53705				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	101.63205				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	102.51523				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	101.33286				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	101.78311				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	101.88647				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	100.42210				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.19333				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.08836				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</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 ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.54674				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/08/2025 Spot Bond					0.00000	99.88472				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.35231				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	101.46031				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	102.19560				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	101.88490				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	102.61428				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	95.78668				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.25973				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	102.02647				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	100.53111				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	102.02647				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN694 On 31/01/2030 Spot Bond					0.00000	100.11685				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>	
ASN700 On 20/06/2026 Spot Bond					0.00000	101.72781				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN700 On 20/06/2026 Spot Bond					0.00000	101.73567				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>	
ASN702 On 20/06/2024 Spot Bond					0.00000	101.86616				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>	
ASN713 On 04/05/2024 Spot Bond					0.00000	100.37156				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>	
ASN713 On 19/08/2025 Spot Bond					0.00000	99.87926				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>	
ASN714 On 31/03/2032 Spot Bond					0.00000	101.55968				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>	
ASN715 On 15/09/2033 Spot Bond					0.00000	102.19107				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>	
ASN716 On 30/09/2024 Spot Bond					0.00000	101.30050				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>	
ASN718 On 12/06/2024 Spot Bond					0.00000	101.95727				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>	
ASN721 On 31/07/2026 Spot Bond					0.00000	100.52066				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN73: On 28/02/2026 Spot Bond					0.00000	102.46111				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	101.55604				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	101.68852				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.70424				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>	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.43013				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.50447				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.40936				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.33972				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 21/12/2026 Spot Bond			10.08884	10.08884	10.08884	102.75067				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 15/03/2025 Spot Bond					0.00000	102.19127				0.00	0	
<b>Total ASN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN791</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 31/01/2024 Spot Bond			10.97500	10.97500	10.97500	100.07481				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.54307				0.00	0	
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</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 ASN803</b>										<b>0.00</b>	<b>0</b>	
ASN80 On 31/01/2027 Spot Bond					0.00000	100.50222				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
ASN80 On 31/01/2030 Spot Bond					0.00000	100.50270				0.00	0	
<b>Total ASN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN806</b>										<b>0.00</b>	<b>0</b>	
ASN80 On 21/12/2026 Spot Bond					0.00000	101.55940				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN808</b>										<b>0.00</b>	<b>0</b>	
ASN81 On 06/04/2025 Spot Bond					0.00000	101.33155				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN82 On 02/04/2026 Spot Bond					0.00000	101.31583				0.00	0	
<b>Total ASN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN820</b>										<b>0.00</b>	<b>0</b>	
ASN82 On 08/04/2025 Spot Bond					0.00000	101.04729				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	101.40441				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	91.68576				0.00	0	
<b>Total ASN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN823</b>										<b>0.00</b>	<b>0</b>	
ASN82 On 08/04/2025 Spot Bond					0.00000	101.08424				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	100.72330				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	100.70652				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	101.09717				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN831</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.00119				0.00	0	
<b>Total ASN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN832</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.00119				0.00	0	
<b>Total ASN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN833</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.54316				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	101.73270				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	100.77511				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	100.77148				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	100.77148				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	100.71142				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	99.13785				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	100.53737				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	100.53510				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN85: On 20/06/2027 Spot Bond					0.00000	101.68861				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	101.72021				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	102.46118				0.00	0	
<b>Total ASN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN856</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.90328				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	100.50086				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	100.97249				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	102.58252				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	101.98940				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	101.98940				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	101.83868				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	101.83868				0.00	0	
<b>Total ASN868 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN868</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.52357				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	101.61354				0.00	0	
<b>Total ASN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN872</b>										<b>0.00</b>	<b>0</b>	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.89290				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	101.87719				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	102.05978				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	100.90389				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	101.51649				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	101.91189				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			11.53500	100.53109	11.53500	100.50091				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	95.57900				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	100.47956				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	101.67280				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.45051				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	102.51061				0.00	0	
<b>Total ASN915 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN915</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.46808				0.00	0	
<b>Total ASN916 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN916</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.42555				0.00	0	
<b>Total ASN917 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN917</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.39662				0.00	0	
<b>Total ASN918 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN918</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.42852				0.00	0	
<b>Total ASN919 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN919</b>										<b>0.00</b>	<b>0</b>	
ASN92: On 31/08/2027 Spot Bond					0.00000	102.39662				0.00	0	
<b>Total ASN920 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN920</b>										<b>0.00</b>	<b>0</b>	
ASN92: On 31/08/2027 Spot Bond					0.00000	102.42852				0.00	0	
<b>Total ASN921 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN921</b>										<b>0.00</b>	<b>0</b>	
ASN93: On 20/12/2027 Spot Bond					0.00000	97.97360				0.00	0	
<b>Total ASN930 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN930</b>										<b>0.00</b>	<b>0</b>	
ASN93: On 20/12/2027 Spot Bond					0.00000	90.51560				0.00	0	
<b>Total ASN932 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN932</b>										<b>0.00</b>	<b>0</b>	
ASN93: On 20/12/2025 Spot Bond					0.00000	101.81418				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN93( On 20/12/2027 Spot Bond					0.00000	107.18530				0.00	0	
<b>Total ASN936 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN936</b>										<b>0.00</b>	<b>0</b>	
ASN93( On 20/12/2027 Spot Bond					0.00000	101.93224				0.00	0	
<b>Total ASN937 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN937</b>										<b>0.00</b>	<b>0</b>	
ASN93( On 31/01/2030 Spot Bond					0.00000	100.51902				0.00	0	
<b>Total ASN938 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN938</b>										<b>0.00</b>	<b>0</b>	
ASN94( On 20/12/2027 Spot Bond					0.00000	101.83013				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	101.77199				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	101.71992				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	102.01073				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	101.67681				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	101.68861				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	102.46119				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	100.54533				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	101.90868				0.00	0	
<b>Total ASN953 SPOT</b>										<b>0.00</b>	<b>0</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 ASN953</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 20/12/2025 Spot Bond					0.00000	101.73249				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	101.64150				0.00	0	
<b>Total ASN955 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN955</b>										<b>0.00</b>	<b>0</b>	
ASN96: On 30/09/2027 Spot Bond					0.00000	101.45877				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	122.58730				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	101.98719				0.00	0	
<b>Total ASN973 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN973</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.67293				0.00	0	
<b>Total ASN974 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN974</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 24/01/2025 Spot Bond					0.00000	88.84772				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	100.56125				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	101.76727				0.00	0	
<b>Total ASN979 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN979</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 02/04/2029 Spot Bond					0.00000	101.19149				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	81.85531				0.00	0	
<b>Total ASN981 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN981</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 15/02/2028 Spot Bond					0.00000	100.05649				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN982 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN982</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 17/08/2023 Spot Bond					0.00000	100.00000				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	99.99971				0.00	0	
<b>Total ASN984 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN984</b>										<b>0.00</b>	<b>0</b>	
ASN99: On 20/12/2025 Spot Bond					0.00000	101.66334				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	101.84585				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	100.95664				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	100.91988				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	102.46139				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			7.54500	101.89547	7.54500	101.87465				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.30539				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.32246				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	101.05825				0.00	0	500,000,00
<b>Total BAW37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For BAW37</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW38 On 12/07/2027 Spot Bond					0.00000	101.50044				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	99.83563				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			9.77000	101.54633	9.77000	101.51987				0.00	0	
<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	100.03357				0.00	0	
<b>Total BAWGL1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL1</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.39599				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			12.28500	12.28500	12.28500	104.36310				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.22199				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	101.77588				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	101.78183				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	101.84128				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	102.88280				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	100.65804				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/06/2024 Spot Bond					0.00000	101.82332				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/09/2024 Spot Bond					0.00000	101.71776				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/09/2024 Spot Bond					0.00000	101.68542				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/06/2025 Spot Bond					0.00000	102.30359				0.00	0	
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA94</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/06/2025 Spot Bond					0.00000	101.67263				0.00	0	
<b>Total BAYA95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/09/2025 Spot Bond					0.00000	101.03002				0.00	0	
<b>Total BAYA96 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA96</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/09/2025 Spot Bond					0.00000	100.12083				0.00	0	
<b>Total BAYA97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA97</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/09/2023 Spot Bond					0.00000	101.78209				0.00	0	
<b>Total BAYA98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA98</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/09/2027 Spot Bond					0.00000	101.73716				0.00	0	
<b>Total BAYA99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA99</b>										<b>0.00</b>	<b>0</b>	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.94343				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>	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.97320				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.97608				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.94382				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BAYB2 On 30/06/2025 Spot Bond					0.00000	101.93117				0.00	0	
<b>Total BAYB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB22</b>										<b>0.00</b>	<b>0</b>	
BAYB2 On 30/09/2023 Spot Bond					0.00000	101.94343				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	101.94384				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	102.00834				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			9.39000	9.39000	9.39000	97.95012				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.31112				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	101.89156				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	96.52902				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	79.22769				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	94.58418				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX40 On 16/09/2033 Spot Bond					0.00000	79.21937				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	101.66154				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	102.00066				0.00	0	
<b>Total BDX46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX46</b>										<b>0.00</b>	<b>0</b>	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.25853				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	100.46248				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	102.11696				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	103.73787				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.26141				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			9.05500	102.53607	9.05500	102.51119				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	102.06977				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	100.83594				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	101.73089				0.00	0	
<b>Total BID16 SPOT</b>										<b>0.00</b>	<b>0</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 BID16</b>										<b>0.00</b>	<b>0</b>	
BID17 On 24/06/2027 Spot Bond					0.00000	101.42041				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	100.52970				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.11899				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	99.57200				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	80.98000				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	61.70300				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	55.44400				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	102.13608				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	102.15709				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	101.78087				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	99.89350				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	99.89022				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BNPS05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS05</b>										<b>0.00</b>	<b>0</b>	
BNPS05 On 09/06/2029 Spot Bond					0.00000	101.99664				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>	
BNPS06 On 01/08/2028 Spot Bond					0.00000	100.44997				0.00	0	
<b>Total BNPS07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS07</b>										<b>0.00</b>	<b>0</b>	
BNPS07 On 01/08/2029 Spot Bond					0.00000	100.45211				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>	
BNPS08 On 04/07/2028 Spot Bond					0.00000	97.40000				0.00	0	
<b>Total BNPS10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS10</b>										<b>0.00</b>	<b>0</b>	
BPPF10 On 09/10/2023 Spot Bond					0.00000	101.08821				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>	
BPPF13 On 19/11/2024 Spot Bond					0.00000	100.16668				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>	
BPPF20 On 12/10/2023 Spot Bond					0.00000	101.03047				0.00	0	150,000,00
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
BPPF27 On 03/11/2023 Spot Bond					0.00000	100.39287				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>	
BPPF30 On 24/08/2024 Spot Bond					0.00000	99.98598				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>	
BPPF32 On 11/01/2024 Spot Bond					0.00000	100.98216				0.00	0	
<b>Total BPPF36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF36</b>										<b>0.00</b>	<b>0</b>	
BPPF36 On 31/03/2024 Spot Bond					0.00000	101.27706				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3! On 10/05/2024 Spot Bond					0.00000	100.18182				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	101.19651				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	100.92705				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	
<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	101.42069				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	100.44216				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	101.70482				0.00	0	
<b>Total BYA100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA100</b>										<b>0.00</b>	<b>0</b>	
BYA10! On 30/09/2025 Spot Bond					0.00000	101.67248				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>	
BYA10! On 30/06/2027 Spot Bond					0.00000	101.70497				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>	
BYA10! On 30/06/2027 Spot Bond					0.00000	101.67246				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>	
BYA10! On 30/06/2026 Spot Bond					0.00000	101.64006				0.00	0	
<b>Total BYA105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA105</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.74295				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.40415				0.00	0	150,000,00
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
CBL31 On 21/11/2025 Spot Bond					0.00000	100.20051				0.00	0	
<b>Total CBL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL31</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			9.08500	104.04605	9.08500	104.02079				0.00	0	
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			9.73500	106.75027	9.73500	106.72271				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			10.77500	10.77500	10.77500	99.67540				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>	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.85052				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	100.84331				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	100.87511				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	101.68560				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	102.73013				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	102.85048				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>	
CLN34 On 20/12/2023 Spot Bond					0.00000	101.77881				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			10.07000	104.57807	10.07000	104.55016				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>	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.13447				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			11.37500	103.84929	11.37500	103.81808				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	104.29480				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			7.33000	162.74000	7.33000	162.69858				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			9.46000	158.03381	9.46000	157.98482				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			9.71500	104.90498	9.71500	104.87794				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	103.00568				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	101.14963				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	102.57760				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	101.85806				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN51{ On 25/11/2024 Spot Bond					0.00000	99.13289				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN52{ On 21/02/2024 Spot Bond					0.00000	100.15762				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>	
CLN52{ On 25/11/2024 Spot Bond					0.00000	99.36756				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>	
CLN53{ On 18/07/2025 Spot Bond					0.00000	100.90602				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>	
CLN53{ On 18/07/2025 Spot Bond			10.61500	100.40450	10.61500	100.37628				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>	
CLN53{ On 25/10/2023 Spot Bond					0.00000	100.62491				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>	
CLN54{ On 17/01/2024 Spot Bond					0.00000	101.00421				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>	
CLN54{ On 20/12/2023 Spot Bond					0.00000	163.53300				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>	
CLN54{ On 17/01/2024 Spot Bond					0.00000	101.39765				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN54{ On 21/08/2026 Spot Bond			10.08500	99.75389	10.08500	99.72678				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN54{ On 29/03/2025 Spot Bond			10.13500	103.76909	10.13500	103.74121				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN54{ On 12/11/2025 Spot Bond			10.22500	102.54717	10.22500	102.51938				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</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 CLN548</b>										<b>0.00</b>	<b>0</b>	
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	100.05656				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55: On 12/11/2023 Spot Bond					0.00000	100.01602				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	99.80449				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN55: On 17/01/2024 Spot Bond					0.00000	101.06656				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	143.09500				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 11/02/2026 Spot Bond					0.00000	100.17189				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			10.58500	101.80612	10.58500	101.81826				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			10.08500	102.82126	10.08500	102.79377				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	100.35525				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	99.93956				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	101.55271				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 11/02/2024 Spot Bond					0.00000	100.16633				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 12/11/2025 Spot Bond			10.31500	101.97299	10.31500	101.94512				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.01848				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.16681				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.82414				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.85385				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.88567				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.35111				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.19903				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 16/09/2025 Spot Bond					0.00000	101.88689				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.89196				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2024 Spot Bond					0.00000	102.37441				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.55200				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 10/06/2026 Spot Bond					0.00000	102.33734				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.70157				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 16/09/2025 Spot Bond					0.00000	103.25030				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond					0.00000	103.50714				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 05/12/2026 Spot Bond			5.75000	157.77513	5.75000	133.20100				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 24/11/2024 Spot Bond					0.00000	102.57388				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 27/06/2024 Spot Bond					0.00000	101.51754				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond					0.00000	102.36809				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 24/11/2024 Spot Bond			9.55500	9.55500	9.55500	101.62744				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.30854				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.83185				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.70157				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.70157				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>	
CLN603 On 05/08/2024 Spot Bond			9.14000	9.14000	9.14000	99.92130				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.27651				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 12/08/2024 Spot Bond					0.00000	99.62420				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.18235				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.92929				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	99.86329				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>	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.68482				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	102.48629				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond					0.00000	102.04674				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 30/11/2023 Spot Bond					0.00000	102.29411				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	100.35950				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	102.74697				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	102.21262				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	100.56018				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	100.84175				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 19/08/2025 Spot Bond					0.00000	99.88123				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	101.11594				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			13.50500	58.72379	13.50500	76.43642				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN629 On 20/11/2024 Spot Bond					0.00000	100.07552				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond			10.78500	97.71399	10.78500	97.68564				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 19/08/2025 Spot Bond					0.00000	99.88154				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 21/11/2024 Spot Bond					0.00000	100.04571				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.27678				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.19944				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.62538				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 21/11/2024 Spot Bond					0.00000	99.89327				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/08/2025 Spot Bond					0.00000	99.88186				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>	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.93248				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>	
CLN640 On 19/08/2025 Spot Bond					0.00000	99.87551				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>	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.86934				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</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 CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 21/11/2024 Spot Bond					0.00000	99.89294				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	101.68810				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	100.56624				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	101.68970				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	99.97083				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	102.22685				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	99.88186				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/08/2025 Spot Bond					0.00000	99.88186				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	101.20430				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	101.87742				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	101.51416				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 20/06/2025 Spot Bond					0.00000	102.03661				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	132.93100				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	156.46300				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	104.30234				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	99.86791				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	102.58167				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	99.87445				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			6.31697	165.04499	6.31697	134.09710				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			6.31697	165.04499	6.31697	134.09796				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	99.87287				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN677 On 19/08/2025 Spot Bond					0.00000	99.86865				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 21/12/2026 Spot Bond					0.00000	101.65214				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>	
CLN681 On 19/08/2025 Spot Bond					0.00000	101.25567				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>	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.95975				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/12/2026 Spot Bond					0.00000	101.61620				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 21/12/2026 Spot Bond					0.00000	101.64093				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.14011				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.80657				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.80635				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 21/12/2026 Spot Bond					0.00000	105.39372				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 26/09/2023 Spot Bond					0.00000	101.45194				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 21/12/2026 Spot Bond					0.00000	101.67955				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</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 CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 17/05/2025 Spot Bond					0.00000	99.99932				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	89.26476				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	87.79780				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.84756				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.73827				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.22262				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.80978				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 19/08/2025 Spot Bond					0.00000	99.86654				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	102.39283				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.65354				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.86975				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.10725				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711: On 11/03/2024 Spot Bond					0.00000	101.74871				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712: On 12/02/2024 Spot Bond					0.00000	100.00988				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	101.66396				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	101.66396				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	101.66396				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	80.92971				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	101.76890				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	79.94815				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	80.26379				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721: On 01/06/2026 Spot Bond					0.00000	102.05837				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	80.95885				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN724 On 21/06/2025 Spot Bond					0.00000	101.58827				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.58827				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.58827				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.60372				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.60372				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.60372				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.40119				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.41444				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.03723				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 21/12/2027 Spot Bond					0.00000	101.67952				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.78685				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	94.38764				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 20/12/2023 Spot Bond					0.00000	101.99666				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>	
CLN738 On 20/06/2026 Spot Bond					0.00000	122.34700				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>	
CLN739 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	93.20123				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>	
CLN740 On 19/08/2025 Spot Bond					0.00000	99.88292				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>	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.59722				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/01/2030 Spot Bond					0.00000	102.21263				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.75230				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.76195				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 28/02/2024 Spot Bond					0.00000	102.28590				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 21/12/2023 Spot Bond					0.00000	101.67549				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.53851				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/07/2024 Spot Bond					0.00000	101.52955				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN75( On 11/09/2026 Spot Bond					0.00000	101.98976				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	101.25383				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	102.20596				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	100.33624				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	98.86749				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	100.54733				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	100.99546				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	100.10117				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	100.72031				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN765 On 31/07/2024 Spot Bond			9.57000	9.57000	9.57000	92.93010				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.33624				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.68406				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 23/09/2026 Spot Bond					0.00000	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>	
CLN770 On 31/07/2024 Spot Bond					0.00000	108.65974				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	85.80481				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	91.09087				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 28/08/2028 Spot Bond					0.00000	103.72887				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.55068				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 15/09/2028 Spot Bond			5.36000	5.36000	5.36000	111.93432				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/05/2026 Spot Bond					0.00000	102.35481				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN77: 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>	
CLN77: On 31/08/2026 Spot Bond					0.00000	102.65254				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>	
CLN77: On 31/01/2027 Spot Bond					0.00000	100.49542				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>	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.49769				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>	
CLN78: On 19/08/2025 Spot Bond					0.00000	99.94269				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>	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.50903				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>	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.51401				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>	
CLN78: On 30/09/2026 Spot Bond					0.00000	101.52358				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>	
CLN78: On 30/09/2026 Spot Bond					0.00000	101.52358				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>	
CLN78: On 31/01/2027 Spot Bond					0.00000	114.60541				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>	
CLN78: On 31/01/2027 Spot Bond					0.00000	114.43808				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>	
CLN79: On 31/01/2025 Spot Bond					0.00000	100.54089				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.06380				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	100.54089				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	101.20802				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	100.54089				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	101.52365				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	100.54089				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	100.54105				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	100.54286				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	100.54286				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	102.47174				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN80 On 31/01/2025 Spot Bond					0.00000	86.11135				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN803 On 31/01/2025 Spot Bond					0.00000	107.17722				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.49905				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.54526				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 28/02/2027 Spot Bond					0.00000	102.48252				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.51356				0.00	0	
<b>Total CLN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN808</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			9.39000	97.97468	9.39000	97.95012				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN810 On 26/08/2025 Spot Bond					0.00000	101.59793				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.34500				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>	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.54089				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.54113				0.00	0	
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.54526				0.00	0	
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.49544				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.54089				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	100.54113				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	101.52365				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	100.54113				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	100.54113				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	100.54081				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	100.54113				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	91.41533				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	100.54089				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	102.39714				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN830 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN830</b>										<b>0.00</b>	<b>0</b>	
CLN830 On 31/05/2025 Spot Bond					0.00000	102.09307				0.00	0	
<b>Total CLN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN831</b>										<b>0.00</b>	<b>0</b>	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.54081				0.00	0	
<b>Total CLN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN832</b>										<b>0.00</b>	<b>0</b>	
CLN832 On 31/01/2030 Spot Bond			9.60500	9.60500	9.60500	100.65608				0.00	0	
<b>Total CLN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN833</b>										<b>0.00</b>	<b>0</b>	
CLN833 On 31/08/2025 Spot Bond					0.00000	102.46103				0.00	0	
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	
CLN834 On 31/08/2026 Spot Bond					0.00000	102.46118				0.00	0	
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN835</b>										<b>0.00</b>	<b>0</b>	
CLN835 On 31/08/2027 Spot Bond					0.00000	102.46119				0.00	0	
<b>Total CLN836 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN836</b>										<b>0.00</b>	<b>0</b>	
CLN836 On 31/08/2029 Spot Bond					0.00000	102.46107				0.00	0	
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN837</b>										<b>0.00</b>	<b>0</b>	
CLN837 On 31/03/2027 Spot Bond					0.00000	101.52364				0.00	0	
<b>Total CLN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN838</b>										<b>0.00</b>	<b>0</b>	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.67760				0.00	0	
<b>Total CLN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN839</b>										<b>0.00</b>	<b>0</b>	
CLN839 On 20/07/2026 Spot Bond					0.00000	105.25820				0.00	0	
<b>Total CLN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN841</b>										<b>0.00</b>	<b>0</b>	
CLN841 On 20/07/2026 Spot Bond					0.00000	106.17520				0.00	0	
<b>Total CLN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN842</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN84: On 20/07/2026 Spot Bond					0.00000	104.66340				0.00	0	
<b>Total CLN843 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN843</b>										<b>0.00</b>	<b>0</b>	
CLN84: On 07/09/2026 Spot Bond					0.00000	102.01759				0.00	0	
<b>Total CLN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN844</b>										<b>0.00</b>	<b>0</b>	
CLN84: On 31/03/2025 Spot Bond					0.00000	101.52365				0.00	0	
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	
CLN84: On 31/03/2027 Spot Bond					0.00000	101.52365				0.00	0	
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	
CLN84: On 31/03/2029 Spot Bond					0.00000	101.52325				0.00	0	
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	
CLN85: On 31/07/2025 Spot Bond					0.00000	100.57062				0.00	0	
<b>Total CLN850 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN850</b>										<b>0.00</b>	<b>0</b>	
CLN85: On 27/09/2028 Spot Bond					0.00000	101.78745				0.00	0	
<b>Total CLN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN851</b>										<b>0.00</b>	<b>0</b>	
CLN85: On 20/07/2027 Spot Bond					0.00000	101.68861				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>	
CLN85: On 20/06/2027 Spot Bond					0.00000	101.75464				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>	
CLN85: On 20/07/2027 Spot Bond					0.00000	101.85363				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>	
CLN85: On 20/07/2027 Spot Bond					0.00000	101.88504				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>	
CLN85: On 23/09/2026 Spot Bond					0.00000	101.76592				0.00	0	
<b>Total CLN856 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN856</b>										<b>0.00</b>	<b>0</b>	
CLN856 On 28/02/2024 Spot Bond				100.00000	0.00000	87.32595				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	100.54113				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	101.76721				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	101.67288				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	101.99502				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	102.26250				0.00	0	
<b>Total CLN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN865</b>										<b>0.00</b>	<b>0</b>	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.97830				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	100.58842				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	86.54599				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	100.48652				0.00	0	
<b>Total CLN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN869</b>										<b>0.00</b>	<b>0</b>	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.49092				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN870</b>										<b>0.00</b>	<b>0</b>	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.48865				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>	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.82636				0.00	0	
<b>Total CLN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN872</b>										<b>0.00</b>	<b>0</b>	
CLN872 On 31/08/2025 Spot Bond					0.00000	102.46103				0.00	0	
<b>Total CLN873 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN873</b>										<b>0.00</b>	<b>0</b>	
CLN873 On 20/06/2027 Spot Bond					0.00000	101.71219				0.00	0	
<b>Total CLN874 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN874</b>										<b>0.00</b>	<b>0</b>	
CLN874 On 29/10/2025 Spot Bond					0.00000	100.64856				0.00	0	
<b>Total CLN875 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN875</b>										<b>0.00</b>	<b>0</b>	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.64856				0.00	0	
<b>Total CLN876 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN876</b>										<b>0.00</b>	<b>0</b>	
CLN876 On 31/01/2030 Spot Bond					0.00000	101.81300				0.00	0	
<b>Total CLN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN878</b>										<b>0.00</b>	<b>0</b>	
CLN878 On 02/04/2026 Spot Bond					0.00000	101.30854				0.00	0	
<b>Total CLN879 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN879</b>										<b>0.00</b>	<b>0</b>	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.30246				0.00	0	
<b>Total CLN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN880</b>										<b>0.00</b>	<b>0</b>	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.89024				0.00	0	
<b>Total CLN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN881</b>										<b>0.00</b>	<b>0</b>	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.48409				0.00	0	
<b>Total CLN882 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN882</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.67536				0.00	0	
<b>Total CLN883 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN883</b>										<b>0.00</b>	<b>0</b>	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.48594				0.00	0	
<b>Total CLN884 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN884</b>										<b>0.00</b>	<b>0</b>	
CLN885 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.48594				0.00	0	
<b>Total CLN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN885</b>										<b>0.00</b>	<b>0</b>	
CLN886 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	81.30969				0.00	0	
<b>Total CLN886 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN886</b>										<b>0.00</b>	<b>0</b>	
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	81.45653				0.00	0	
<b>Total CLN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN887</b>										<b>0.00</b>	<b>0</b>	
CLN888 On 15/09/2027 Spot Bond			5.73000	5.73000	5.73000	130.15175				0.00	0	
<b>Total CLN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN888</b>										<b>0.00</b>	<b>0</b>	
CLN889 On 20/12/2027 Spot Bond					0.00000	109.91143				0.00	0	
<b>Total CLN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN889</b>										<b>0.00</b>	<b>0</b>	
CLN890 On 20/12/2027 Spot Bond					0.00000	101.84585				0.00	0	
<b>Total CLN890 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN890</b>										<b>0.00</b>	<b>0</b>	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN891 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN891</b>										<b>0.00</b>	<b>0</b>	
CLN892 On 20/12/2027 Spot Bond					0.00000	101.76413				0.00	0	
<b>Total CLN892 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN892</b>										<b>0.00</b>	<b>0</b>	
CLN893 On 31/07/2025 Spot Bond					0.00000	100.54113				0.00	0	
<b>Total CLN893 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN893</b>										<b>0.00</b>	<b>0</b>	
CLN894 On 20/12/2025 Spot Bond					0.00000	101.72306				0.00	0	
<b>Total CLN894 SPOT</b>										<b>0.00</b>	<b>0</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 CLN894</b>										<b>0.00</b>	<b>0</b>	
CLN894 On 31/08/2025 Spot Bond					0.00000	102.46103				0.00	0	
<b>Total CLN895 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN895</b>										<b>0.00</b>	<b>0</b>	
CLN895 On 30/09/2027 Spot Bond					0.00000	101.52358				0.00	0	
<b>Total CLN896 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN896</b>										<b>0.00</b>	<b>0</b>	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.25379				0.00	0	
<b>Total CLN897 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN897</b>										<b>0.00</b>	<b>0</b>	
CLN897 On 31/08/2025 Spot Bond					0.00000	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>	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.76499				0.00	0	
<b>Total CLN899 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN899</b>										<b>0.00</b>	<b>0</b>	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	67.27796				0.00	0	
<b>Total CLN900 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN900</b>										<b>0.00</b>	<b>0</b>	
CLN900 On 20/12/2027 Spot Bond			11.57000	11.57000	11.57000	103.65056				0.00	0	
<b>Total CLN901 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN901</b>										<b>0.00</b>	<b>0</b>	
CLN901 On 20/12/2027 Spot Bond					0.00000	100.53300				0.00	0	
<b>Total CLN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN902</b>										<b>0.00</b>	<b>0</b>	
CLN902 On 20/12/2027 Spot Bond			11.17000	11.17000	11.17000	101.85834				0.00	0	
<b>Total CLN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN903</b>										<b>0.00</b>	<b>0</b>	
CLN903 On 15/09/2029 Spot Bond					0.00000	102.05432				0.00	0	
<b>Total CLN904 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN904</b>										<b>0.00</b>	<b>0</b>	
CLN904 On 20/12/2029 Spot Bond					0.00000	101.94780				0.00	0	
<b>Total CLN905 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN905</b>										<b>0.00</b>	<b>0</b>	
CLN905 On 20/12/2027 Spot Bond					0.00000	101.83485				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN906 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN906</b>										<b>0.00</b>	<b>0</b>	
CLN907 On 20/12/2027 Spot Bond					0.00000	102.25070				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>	
CLN908 On 20/12/2027 Spot Bond					0.00000	100.23610				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>	
CLN909 On 20/12/2027 Spot Bond					0.00000	101.06910				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>	
CLN910 On 20/06/2024 Spot Bond					0.00000	101.84600				0.00	0	
<b>Total CLN910 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN910</b>										<b>0.00</b>	<b>0</b>	
CLN911 On 31/01/2026 Spot Bond					0.00000	100.54060				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>	
CLN912 On 20/12/2027 Spot Bond					0.00000	101.83438				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>	
CLN913 On 20/12/2027 Spot Bond					0.00000	101.56660				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>	
CLN914 On 20/12/2032 Spot Bond					0.00000	102.10459				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>	
CLN915 On 20/12/2027 Spot Bond					0.00000	103.40580				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>	
CLN916 On 28/02/2027 Spot Bond					0.00000	102.39609				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>	
CLN917 On 20/12/2027 Spot Bond					0.00000	101.68236				0.00	0	
<b>Total CLN917 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN917</b>										<b>0.00</b>	<b>0</b>	
CLN918 On 20/12/2027 Spot Bond					0.00000	101.68236				0.00	0	
<b>Total CLN918 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN918</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN91( On 28/07/2027 Spot Bond					0.00000	102.46125				0.00	0	
<b>Total CLN919 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN919</b>										<b>0.00</b>	<b>0</b>	
CLN92( On 29/02/2028 Spot Bond					0.00000	102.46126				0.00	0	
<b>Total CLN920 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN920</b>										<b>0.00</b>	<b>0</b>	
CLN92( On 28/02/2026 Spot Bond					0.00000	102.46111				0.00	0	
<b>Total CLN921 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN921</b>										<b>0.00</b>	<b>0</b>	
CLN92( On 28/02/2026 Spot Bond					0.00000	102.46111				0.00	0	
<b>Total CLN922 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN922</b>										<b>0.00</b>	<b>0</b>	
CLN92( On 20/06/2030 Spot Bond					0.00000	102.04048				0.00	0	
<b>Total CLN923 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN923</b>										<b>0.00</b>	<b>0</b>	
CLN92( On 20/06/2028 Spot Bond					0.00000	101.92902				0.00	0	
<b>Total CLN924 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN924</b>										<b>0.00</b>	<b>0</b>	
CLN92( On 20/06/2028 Spot Bond					0.00000	101.94001				0.00	0	
<b>Total CLN925 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN925</b>										<b>0.00</b>	<b>0</b>	
CLN92( On 20/06/2028 Spot Bond					0.00000	101.95571				0.00	0	
<b>Total CLN926 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN926</b>										<b>0.00</b>	<b>0</b>	
CLN92( On 20/06/2028 Spot Bond					0.00000	101.94786				0.00	0	
<b>Total CLN927 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN927</b>										<b>0.00</b>	<b>0</b>	
CLN92( On 31/01/2026 Spot Bond					0.00000	100.54060				0.00	0	
<b>Total CLN928 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN928</b>										<b>0.00</b>	<b>0</b>	
CLN92( On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN929 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN929</b>										<b>0.00</b>	<b>0</b>	
CLN93( On 20/12/2023 Spot Bond					0.00000	99.26400				0.00	0	
<b>Total CLN930 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN930</b>										<b>0.00</b>	<b>0</b>	
CLN93 On 20/06/2028 Spot Bond					0.00000	101.13220				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	101.96356				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			12.56500	12.56500	12.56500	100.59863				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	102.30131				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	101.62727				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	102.14447				0.00	0	
<b>Total CLN940 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN940</b>										<b>0.00</b>	<b>0</b>	
CLN94 On 20/06/2030 Spot Bond					0.00000	102.07343				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	101.52351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN942 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN942</b>										<b>0.00</b>	<b>0</b>	
CLN942 On 31/03/2031 Spot Bond					0.00000	101.52351				0.00	0	
<b>Total CLN943 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN943</b>										<b>0.00</b>	<b>0</b>	
CLN943 On 31/03/2028 Spot Bond					0.00000	101.52351				0.00	0	
<b>Total CLN944 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN944</b>										<b>0.00</b>	<b>0</b>	
CLN944 On 20/06/2028 Spot Bond					0.00000	101.83793				0.00	0	
<b>Total CLN945 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN945</b>										<b>0.00</b>	<b>0</b>	
CLN945 On 20/06/2028 Spot Bond					0.00000	101.61784				0.00	0	
<b>Total CLN946 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN946</b>										<b>0.00</b>	<b>0</b>	
CLN946 On 20/06/2028 Spot Bond					0.00000	101.86149				0.00	0	
<b>Total CLN947 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN947</b>										<b>0.00</b>	<b>0</b>	
CLN947 On 20/06/2030 Spot Bond					0.00000	102.04205				0.00	0	
<b>Total CLN948 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN948</b>										<b>0.00</b>	<b>0</b>	
CLN948 On 20/06/2028 Spot Bond					0.00000	101.90861				0.00	0	
<b>Total CLN949 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN949</b>										<b>0.00</b>	<b>0</b>	
CLN949 On 20/06/2028 Spot Bond					0.00000	102.13615				0.00	0	
<b>Total CLN950 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN950</b>										<b>0.00</b>	<b>0</b>	
CLN950 On 31/03/2026 Spot Bond					0.00000	101.52365				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>	
CLN951 On 23/09/2026 Spot Bond					0.00000	101.71086				0.00	0	
<b>Total CLN952 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN952</b>										<b>0.00</b>	<b>0</b>	
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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN954 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>	
CLN955 On 20/06/2028 Spot Bond					0.00000	101.94001				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>	
CLN956 On 20/06/2028 Spot Bond					0.00000	101.69286				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>	
CLN957 On 20/06/2028 Spot Bond					0.00000	101.86149				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>	
CLN958 On 31/08/2027 Spot Bond					0.00000	102.29486				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>	
CLN959 On 31/08/2028 Spot Bond					0.00000	102.19113				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>	
CLN960 On 30/09/2026 Spot Bond					0.00000	101.64573				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>	
CLN961 On 20/06/2026 Spot Bond					0.00000	101.41749				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>	
CLN962 On 30/09/2026 Spot Bond					0.00000	100.33170				0.00	0	
<b>Total CLN962 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN962</b>										<b>0.00</b>	<b>0</b>	
CLN963 On 20/06/2032 Spot Bond			13.79000	13.79000	13.79000	101.15228				0.00	0	
<b>Total CLN963 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN963</b>										<b>0.00</b>	<b>0</b>	
CLN964 On 31/01/2030 Spot Bond			12.91500	12.91500	12.91500	79.27133				0.00	0	
<b>Total CLN964 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN964</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			11.37500	101.93999	11.37500	101.90918				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 COJ08</b>									<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			11.50500	100.91729	11.50500	100.88645			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>	
COT02 On 03/04/2028 Spot Bond			13.14500	93.81618	13.14500	93.78356			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			11.73500	93.71103	11.73500	93.68183			0.00	0	
<b>Total COT03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.77518			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			10.48500	10.48500	10.48500	102.43915			0.00	0	
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.61628			0.00	0	1,500,000,00
<b>Total DSY04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For DSY04</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
DSY05 On 21/08/2023 Spot Bond					0.00000	99.90093			0.00	0	
<b>Total DSY05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>									<b>0.00</b>	<b>0</b>	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.61104			0.00	0	
<b>Total DSY06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY06</b>									<b>0.00</b>	<b>0</b>	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.23926			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	101.64919			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	101.65782			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	101.89179			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DTF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF004</b>										<b>0.00</b>	<b>0</b>	
DTF004 On 15/06/2024 Spot Bond					0.00000	101.60988				0.00	0	
<b>Total DTF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF005</b>										<b>0.00</b>	<b>0</b>	
DTF005 On 15/06/2026 Spot Bond					0.00000	101.64938				0.00	0	
<b>Total DTF006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF006</b>										<b>0.00</b>	<b>0</b>	
DTP006 On 04/08/2024 Spot Bond					0.00000	100.33062				0.00	0	
<b>Total DTP008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTP008</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			9.48500	100.05975	9.48500	100.07224				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	99.96112	9.69000	99.97386				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.96112	9.69000	99.97386				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			10.68500	96.80797	10.68500	96.78060				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			10.90500	96.73472	10.90500	96.70635				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	100.00000	10.10000	99.97279				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.00000	10.10000	99.97279				0.00	0	
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	101.12736				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	101.36216				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.24183				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.35746				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	100.61225				0.00	0	
<b>Total DVF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.96991				0.00	0	4,100,000.00
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000.00</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000.00</b>
DVFB2 On 31/05/2024 Spot Bond					0.00000	102.20663				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	102.41379				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	100.42787				0.00	8,040,000.000	4,020,000.00
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>8,040,000.000</b>	<b>4,020,000.00</b>
<b>Total For DVFB28</b>										<b>0.00</b>	<b>8,040,000.000</b>	<b>4,020,000.00</b>
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.74975				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	99.90468				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.10513				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	104.42541				0.00	0	
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2028 Spot Bond					0.00000	105.50711				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN32 On 14/03/2032 Spot Bond			5.81000	121.57257	5.81000	121.54648				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			5.79000	102.89548	5.79000	102.87345				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	152.96528	2.25000	152.94696				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			5.28500	159.40711	5.28500	159.37513				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			5.18000	143.98273	5.18000	143.95423				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			5.18000	137.68351	5.18000	137.65627				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			5.63000	123.90775	5.63000	123.88165				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			5.66000	106.85304	5.66000	106.83053				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	152.96528	2.25000	152.94696				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	213.13574				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	209.67541				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	196.45674				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	163.59935				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	162.51562				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 28/07/2025 Spot Bond					0.00000	158.04582				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	146.96355				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	141.41305				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	143.64036				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	119.09834				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	110.89848				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	129.28946				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			10.79500	102.36481	10.79500	102.33558				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			13.25500	13.25500	13.25500	94.12691				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			13.30500	13.30500	13.30500	97.61016				0.00	0	666,666,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			10.88500	10.88500	10.88500	100.81363				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			10.88500	10.88500	10.88500	100.34818				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			12.82500	12.82500	12.82500	96.04123				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			11.81500	11.81500	11.81500	98.61074				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			15.32500	15.32500	15.32500	91.38234				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	101.96939				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	102.08632				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	102.21260				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	103.07554				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 07/09/2026 Spot Bond					0.00000	102.03692				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPF024 On 14/03/2025 Spot Bond					0.00000	102.19886				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF025 On 12/09/2025 Spot Bond					0.00000	101.85851				0.00	0	
<b>Total EPF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF025</b>										<b>0.00</b>	<b>0</b>	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.19326				0.00	0	
<b>Total EPF026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF026</b>										<b>0.00</b>	<b>0</b>	
EPFC52 On 10/11/2023 Spot Bond					0.00000	100.18592				0.00	0	
<b>Total EPFC52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC52</b>										<b>0.00</b>	<b>0</b>	
EPFC53 On 14/03/2024 Spot Bond					0.00000	101.69615				0.00	0	
<b>Total EPFC53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC53</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	102.44887				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.53486				0.00	0	800,000,00
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
EQT005 On 10/09/2023 Spot Bond					0.00000	101.99040				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.48945				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT007 On 22/06/2024 Spot Bond					0.00000	101.56691				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT008 On 08/10/2024 Spot Bond					0.00000	101.07291				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.31274				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	
EQT011 On 11/11/2023 Spot Bond					0.00000	100.15407				0.00	0	
<b>Total EQT011 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 EQT011</b>										<b>0.00</b>	<b>0</b>	
EQT01: On 11/11/2025 Spot Bond					0.00000	100.16019				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	100.64474				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>	
ERS3B: On 17/05/2025 Spot Bond					0.00000	99.99970				0.00	0	
<b>Total ERS3B8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B8</b>										<b>0.00</b>	<b>0</b>	
ERS3B: On 17/05/2027 Spot Bond					0.00000	99.99986				0.00	0	
<b>Total ERS3B9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B9</b>										<b>0.00</b>	<b>0</b>	
ERS3C: On 17/05/2025 Spot Bond					0.00000	99.99968				0.00	0	
<b>Total ERS3C8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C8</b>										<b>0.00</b>	<b>0</b>	
ERS3C: On 17/05/2027 Spot Bond					0.00000	99.99985				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	100.00000				0.00	0	
<b>Total ERSA28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>										<b>0.00</b>	<b>0</b>	
ERSA2: On 17/05/2025 Spot Bond					0.00000	100.03159				0.00	0	
<b>Total ERSA29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA29</b>										<b>0.00</b>	<b>0</b>	
ERSA3: On 17/05/2027 Spot Bond					0.00000	99.99987				0.00	0	
<b>Total ERSA30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA30</b>										<b>0.00</b>	<b>0</b>	
ERSA3: On 17/02/2028 Spot Bond					0.00000	99.99964				0.00	0	
<b>Total ERSA31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA31</b>										<b>0.00</b>	<b>0</b>	
ERSA3: On 17/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			870,000,000,000.00	58,700,000,000	26,300,000,00	
<b>Total ERSA32 SPOT</b>									<b>870,000,000,000.00</b>	<b>58,700,000,000</b>	<b>26,300,000,00</b>	
<b>Total For ERSA32</b>									<b>870,000,000,000.00</b>	<b>58,700,000,000</b>	<b>26,300,000,00</b>	
ERSB1: On 17/02/2028 Spot Bond					0.00000	99.99960				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
<b>Total ERSB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSB10</b>										<b>0.00</b>	<b>0</b>	
ERSC1 On 17/02/2028 Spot Bond					0.00000	99.99958				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			9.68500	98.77999	9.68500	98.75447			1,096,001,088,000.00		113,164,800	2,544,682,400
<b>Total ES26 SPOT</b>									<b>1,096,001,088,000.00</b>		<b>113,164,800</b>	<b>2,544,682,400</b>
<b>Total For ES26</b>									<b>1,096,001,088,000.00</b>		<b>113,164,800</b>	<b>2,544,682,400</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	102.94579	7.85000	102.92413			0.00		0	
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For ES26/R186</b>									<b>0.00</b>		<b>0</b>	
ES33 On 15/09/2033 Spot Bond			12.67000	74.19328	12.61500	74.41329			90,484,097,340,000.00		7,141,602,000	7,485,100,000
<b>Total ES33 SPOT</b>									<b>10,484,097,340,000.00</b>		<b>7,141,602,000</b>	<b>7,485,100,000</b>
<b>Total For ES33</b>									<b>10,484,097,340,000.00</b>		<b>7,141,602,000</b>	<b>7,485,100,000</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	103.17040	7.50000	103.14976			0.00		0	
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For ES33/R209</b>									<b>0.00</b>		<b>0</b>	
ES42 On 25/04/2042 Spot Bond			13.14000	70.60169	13.08500	70.85546			441,948,941,424,000.00		33,633,861,600	12,578,830,800
<b>Total ES42 SPOT</b>									<b>11,948,941,424,000.00</b>		<b>33,633,861,600</b>	<b>12,578,830,800</b>
<b>Total For ES42</b>									<b>11,948,941,424,000.00</b>		<b>33,633,861,600</b>	<b>12,578,830,800</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.65007	8.50000	102.62673			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			11.81500	11.81500	11.81500	99.23963			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			14.91500	14.91500	14.91500	92.03990			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	102.44379			0.00		8,400,000	2,100,000
<b>Total EXX05 SPOT</b>									<b>0.00</b>		<b>8,400,000</b>	<b>2,100,000</b>
<b>Total For EXX05</b>									<b>0.00</b>		<b>8,400,000</b>	<b>2,100,000</b>
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.05409			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.48946				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.17571				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	99.89209				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	101.92369				0.00	0	
<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	100.37850				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.04594				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.69747				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	99.85971				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	99.85841				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	100.88613				0.00	660,000,000	730,000,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>660,000,000</b>	<b>730,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
<b>Total For FRB24</b>									<b>0.00</b>	<b>660,000,000</b>	<b>730,000,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	104.74922			0.00	0	
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB25</b>									<b>0.00</b>	<b>0</b>	
FRB26 On 03/06/2024 Spot Bond					0.00000	102.79861			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			9.46500	103.83064	9.46500	103.80441			0.00	0	
<b>Total FRB27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>									<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	106.05963			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	102.64905			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			9.38500	99.82900	9.38500	99.80399		52,556,000,000.00	5,600,000	1,400,000	
<b>Total FRB30 SPOT</b>								<b>52,556,000,000.00</b>	<b>5,600,000</b>	<b>1,400,000</b>	
<b>Total For FRB30</b>								<b>52,556,000,000.00</b>	<b>5,600,000</b>	<b>1,400,000</b>	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.52976			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	102.62839			0.00	0	
<b>Total FRB32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB32</b>									<b>0.00</b>	<b>0</b>	
FRB33 On 29/09/2029 Spot Bond					0.00000	102.64644			0.00	0	
<b>Total FRB33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB33</b>									<b>0.00</b>	<b>0</b>	
FRB34 On 02/06/2028 Spot Bond					0.00000	103.72865			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	100.68031			0.00	0	
<b>Total FRB35 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB35</b>									<b>0.00</b>	<b>0</b>	
FRB36 On 14/09/2028 Spot Bond					0.00000	102.33816			0.00	2,000,000,000	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRB36 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For FRB36</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
FRB37 On 26/02/2029 Spot Bond					0.00000	100.68459				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	334.34015	5.00500	334.27530				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			4.88000	4.88000	4.88000	168.35910				0.00	0	
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			5.03000	219.25701	5.03000	219.21434				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			5.23000	5.23000	5.23000	118.47381				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			5.65000	5.65000	5.65000	233.98384				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			5.68000	100.30502	5.68000	100.28376				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			5.75000	97.65469	5.75000	97.63390				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			9.31000	9.31000	9.31000	89.80121				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			9.31000	9.31000	9.31000	88.86407				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			5.93000	5.93000	5.93000	165.90103				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25( On 17/07/2027 Spot Bond					0.00000	102.04901				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>	
FRC28( On 20/12/2023 Spot Bond					0.00000	102.07247				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28( On 11/11/2024 Spot Bond					0.00000	100.19816				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 14/05/2024 Spot Bond					0.00000	100.01636				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 14/05/2024 Spot Bond					0.00000	100.01717				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 20/06/2024 Spot Bond					0.00000	102.08291				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30( On 11/11/2024 Spot Bond					0.00000	101.07922				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	102.50393				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	100.42210				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30( On 31/05/2024 Spot Bond					0.00000	102.92884				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	101.63368				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	101.76417				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</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 FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.86171				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	99.72137				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	101.88873				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	100.50370				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	101.75159				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	101.18971				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	101.94821				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.77495				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.25988				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.27833				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	102.52570				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	102.02492				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC34( On 20/02/2024 Spot Bond					0.00000	100.00831				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	113.11519				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	101.34419				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	102.11555				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	101.24478				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	100.62962				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	100.59469				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35( On 31/08/2023 Spot Bond					0.00000	102.35504				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	101.08322				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	100.76255				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35( On 31/01/2024 Spot Bond					0.00000	100.54312				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35( On 31/01/2024 Spot Bond					0.00000	100.54636				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC36( On 31/01/2024 Spot Bond					0.00000	100.55352				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36( On 31/01/2024 Spot Bond					0.00000	100.51017				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC36( On 31/03/2024 Spot Bond					0.00000	101.36864				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC36( On 01/08/2026 Spot Bond					0.00000	100.37954				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC36( On 28/02/2024 Spot Bond					0.00000	102.55817				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC36( On 31/08/2024 Spot Bond					0.00000	102.89784				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC36( On 20/06/2026 Spot Bond					0.00000	93.06947				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC36( On 31/05/2024 Spot Bond					0.00000	102.45288				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC37( On 20/06/2026 Spot Bond					0.00000	93.38262				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC37( On 20/12/2026 Spot Bond					0.00000	101.66812				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</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 FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.79972				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	99.70817				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.05119				0.00	0	
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.05119				0.00	0	
<b>Total FRC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.02550				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.02550				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	102.12160				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	100.18177				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	101.62267				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	100.54119				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	100.78674				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	100.96378				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.82153				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.86463				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>	
FRC400 On 19/01/2027 Spot Bond					0.00000	99.79022				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC400 On 19/01/2027 Spot Bond					0.00000	97.03415				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC401 On 20/06/2027 Spot Bond					0.00000	102.65895				0.00	0	
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	
FRC402 On 19/05/2026 Spot Bond					0.00000	92.81774				0.00	0	
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC403</b>										<b>0.00</b>	<b>0</b>	
FRC403 On 19/05/2026 Spot Bond					0.00000	90.82001				0.00	0	
<b>Total FRC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC404</b>										<b>0.00</b>	<b>0</b>	
FRC404 On 19/01/2027 Spot Bond					0.00000	98.94296				0.00	0	
<b>Total FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC405 On 06/07/2027 Spot Bond					0.00000	101.40186				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC406 On 13/10/2026 Spot Bond					0.00000	101.11212				0.00	0	
<b>Total FRC407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC407</b>										<b>0.00</b>	<b>0</b>	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40: On 23/09/2025 Spot Bond					0.00000	99.36749				0.00	0	
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2027 Spot Bond					0.00000	100.54123				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	102.65164				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	100.58937				0.00	0	
<b>Total FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.35947				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	102.56794				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	104.53894				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	102.64324				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	100.58586				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	101.78745				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	101.81497				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	101.81497				0.00	0	
<b>Total FRC423 SPOT</b>										<b>0.00</b>	<b>0</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 FRC423</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 31/08/2025 Spot Bond					0.00000	102.50415				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	101.52367				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	101.58845				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	101.83635				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	102.24117				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	100.54116				0.00	0	
<b>Total FRC432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC432</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.31019				0.00	0	
<b>Total FRC433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC433</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.41657				0.00	0	
<b>Total FRC434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC434</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 20/11/2026 Spot Bond					0.00000	99.89257				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	101.82221				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	101.99622				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	102.01964				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC439 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC439</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.48256				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	102.48256				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	101.87727				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	101.77039				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	100.50541				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	102.46129				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	102.02917				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	102.46129				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	102.48256				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	101.89287				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	101.42194				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC45: On 28/10/2023 Spot Bond					0.00000	100.50541				0.00	0	
<b>Total FRC452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC452</b>										<b>0.00</b>	<b>0</b>	
FRC45: On 29/10/2025 Spot Bond					0.00000	100.50086				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	101.69647				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	100.81040				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	100.97831				0.00	0	
<b>Total FRC456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC456</b>										<b>0.00</b>	<b>0</b>	
FRC45: On 16/11/2027 Spot Bond					0.00000	100.02734				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	101.80646				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	100.57515				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	100.57275				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	100.54123				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	100.92152				0.00	0	
<b>Total FRC463 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC463</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 20/03/2026 Spot Bond					0.00000	101.60224				0.00	0	
<b>Total FRC464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC464</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 06/11/2024 Spot Bond					0.00000	100.29240				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	101.72452				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	102.35492				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	100.52732				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			9.83000	296.73758	9.83000	108.00304				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	100.38055				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC475 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC475</b>										<b>0.00</b>	<b>0</b>	
FRC475 On 20/06/2026 Spot Bond					0.00000	101.13943				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	101.11841				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	101.35458				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	100.90762				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			5.18000	113.88609	5.18000	113.86356				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			5.54000	118.58569	5.54000	118.56110				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	100.41881				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.70628				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	101.27526				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	103.51897				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	101.54224				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ28 On 22/06/2028 Spot Bond					0.00000	102.92951				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.63799				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.21466				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	101.89172				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	102.41554				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	102.00581				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	105.72569				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			5.62000	5.62000	5.62000	117.47452				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	100.54973				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			5.65000	117.09472	5.65000	117.07009				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			5.53000	236.36948	5.53000	236.32034				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			5.84000	114.57131	5.84000	114.54664				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS110 On 07/12/2033 Spot Bond			5.53000	5.53000	5.53000	236.32034				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>	
FRS112 On 31/01/2025 Spot Bond			5.03000	168.03752	5.03000	168.00493				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2038 Spot Bond			3.70500	118.41570	3.70500	118.39691				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			5.59000	117.90522	5.59000	117.88059				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>	
FRS119 On 07/12/2033 Spot Bond			5.65000	234.03324	5.65000	233.98384				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>	
FRS120 On 07/12/2033 Spot Bond			5.65000	234.03324	5.65000	233.98384				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>	
FRS121 On 31/01/2025 Spot Bond			5.01000	168.08460	5.01000	168.05210				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			5.73000	232.49104	5.73000	232.44146				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 31/01/2038 Spot Bond			5.79000	115.22906	5.79000	115.20441				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			5.23000	217.41888	5.23000	217.37540				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/01/2038 Spot Bond			6.54000	105.81544	6.54000	105.79071				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/03/2028 Spot Bond			5.23000	217.41888	5.23000	217.37540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/03/2028 Spot Bond			5.23000	217.41888	5.23000	217.37540				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			6.24000	222.93973	6.24000	222.88917				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			6.49000	106.41378	6.49000	106.38903				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			5.79000	5.79000	5.79000	115.20441				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			5.58000	118.04093	5.58000	118.01632				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			5.54000	214.60504	5.54000	214.56037				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			6.01000	227.18797	6.01000	227.13783				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			5.67000	213.43769	5.67000	213.39253				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			5.67000	213.43769	5.67000	213.39253				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			5.07100	218.87874	5.07100	218.83590				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			5.78000	166.28473	5.78000	166.24920				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS14( On 31/03/2028 Spot Bond			6.02000	210.33135	6.02000	210.28488				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/03/2028 Spot Bond			6.06000	209.97971	6.06000	209.93309				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			5.75000	166.35438	5.75000	166.31895				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			5.53500	214.65010	5.53500	214.60545				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			6.07000	6.07000	6.07000	209.84526				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	100.72276				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	101.63192				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 27/09/2025 Spot Bond					0.00000	101.51211				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	210.67650				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	159.90287				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	232.60186				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</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 FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 19/06/2026 Spot Bond					0.00000	263.66053				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.26980				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.28992				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.01650				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 06/08/2025 Spot Bond					0.00000	102.37313				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.98742				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 18/11/2024 Spot Bond					0.00000	99.97331				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 20/12/2024 Spot Bond					0.00000	102.07553				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.64441				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.01814				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23( On 13/10/2023 Spot Bond					0.00000	102.66806				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 31/03/2032 Spot Bond					0.00000	106.59672				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 12/12/2025 Spot Bond					0.00000	74.92787				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	102.64939				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	126.48793				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 19/01/2024 Spot Bond					0.00000	101.11996				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	106.46162				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 02/03/2024 Spot Bond					0.00000	102.05936				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	140.94537				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	101.92143				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</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 FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 28/02/2031 Spot Bond					0.00000	102.55155				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	101.50800				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	143.43676				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	101.51455				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	101.50929				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	101.73473				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	101.99658				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	103.59898				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	101.56255				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			10.70000	10.70000	10.70000	98.33195				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS284 On 28/02/2031 Spot Bond			10.70000	10.70000	10.70000	98.33195				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	100.65988				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	98.87027				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	99.33871				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	113.73493				0.00	0	
<b>Total FRS298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS298</b>										<b>0.00</b>	<b>0</b>	
FRS298 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.02719				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	100.54123				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	122.74292				0.00	0	
<b>Total FRS309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS309</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS31( On 21/09/2023 Spot Bond			9.88500	9.88500	9.88500	104.30630				0.00	0	
<b>Total FRS310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS310</b>										<b>0.00</b>	<b>0</b>	
FRS311( On 21/09/2023 Spot Bond					0.00000	101.76044				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	102.30534				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	100.54944				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	101.89217				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	101.52357				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	104.06572				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			4.59500	4.59500	4.59500	100.92114				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	94.36921				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	108.61966				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	97.71925				0.00	0	
<b>Total FRS322 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRS322</b>										<b>0.00</b>	<b>0</b>	
FRS32: On 20/11/2023 Spot Bond					0.00000	97.85712				0.00	0	
<b>Total FRS323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS323</b>										<b>0.00</b>	<b>0</b>	
FRS32: On 07/12/2033 Spot Bond			9.36450	299.06650	9.36450	108.88115				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>	
FRS32: On 07/12/2033 Spot Bond			9.53000	297.11672	9.53000	108.60207				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>	
FRS32: On 07/12/2033 Spot Bond			9.19000	109.05213	9.19000	109.22775				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>	
FRS32: On 07/12/2033 Spot Bond			9.28000	108.83304	9.28000	109.00069				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>	
FRS32: On 07/12/2033 Spot Bond			9.24000	108.90830	9.24000	109.07882				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>	
FRS32: On 01/06/2028 Spot Bond					0.00000	113.71026				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>	
FRS33: On 01/06/2030 Spot Bond					0.00000	102.26393				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>	
FRS33: On 31/03/2026 Spot Bond					0.00000	101.52373				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>	
FRS33: On 30/04/2026 Spot Bond					0.00000	100.54123				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>	
FRS33: On 07/03/2028 Spot Bond					0.00000	102.30238				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>	
FRS33: On 21/12/2027 Spot Bond					0.00000	101.65368				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS334 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS334</b>										<b>0.00</b>	<b>0</b>	
FRS334 On 06/07/2028 Spot Bond					0.00000	101.97141				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>	
FRS335 On 10/07/2028 Spot Bond					0.00000	102.77291				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>	
FRS336 On 16/02/2027 Spot Bond					0.00000	101.62994				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>	
FRS337 On 15/07/2024 Spot Bond					0.00000	100.89619				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>	
FRS338 On 17/07/2026 Spot Bond					0.00000	103.42967				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>	
FRS339 On 19/07/2028 Spot Bond					0.00000	104.30491				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>	
FRS340 On 19/07/2024 Spot Bond					0.00000	100.82324				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>	
FRS341 On 08/08/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS342 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS342</b>										<b>0.00</b>	<b>0</b>	
FRS342 On 07/12/2023 Spot Bond			4.80500	4.80500	4.80500	334.47746				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>	
FRS36 On 07/12/2023 Spot Bond			4.18500	335.16340	4.18500	335.10574				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>	
FRS37 On 07/12/2023 Spot Bond			4.54500	4.54500	4.54500	334.74063				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
FRS62 On 04/11/2026 Spot Bond					0.00000	100.36678				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			5.49000	108.04145	5.49000	108.01918				0.00	0	
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			5.02000	66.79285	5.02000	115.84624				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			4.90000	4.90000	4.90000	168.31183				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			5.18000	5.18000	5.18000	167.65178				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	333.67028				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			9.28500	103.76863	9.28500	103.74290				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			9.23500	101.49232	9.23500	101.46742				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			9.25500	104.23931	9.25500	104.21354		1,613,637,015,000.00		174,353,000	87,176,50	
<b>Total FRX26 SPOT</b>								<b>1,613,637,015,000.00</b>		<b>174,353,000</b>	<b>87,176,50</b>	
<b>Total For FRX26</b>								<b>1,613,637,015,000.00</b>		<b>174,353,000</b>	<b>87,176,50</b>	
FRX27 On 07/03/2027 Spot Bond			9.32500	107.09670	9.32500	107.07018				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			9.68500	102.29530	9.68500	102.26900				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			10.35500	97.66969	10.35500	97.64290		621,300,000,000.00		60,000,000	30,000,00	
<b>Total FRX30 SPOT</b>								<b>621,300,000,000.00</b>		<b>60,000,000</b>	<b>30,000,00</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
<b>Total For FRX30</b>										<b>621,300,000,000.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
FRX31 On 21/02/2031 Spot Bond			10.53500	94.64379	10.53500	94.61694				165,740,834,000.00	15,732,400	11,866,200
<b>Total FRX31 SPOT</b>										<b>165,740,834,000.00</b>	<b>15,732,400</b>	<b>11,866,200</b>
<b>Total For FRX31</b>										<b>165,740,834,000.00</b>	<b>15,732,400</b>	<b>11,866,200</b>
FRX32 On 31/03/2032 Spot Bond			10.88500	101.99084	10.88500	101.96131				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			12.53000	69.17574	12.53000	69.15278				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.90478				0.00	0	
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.89686				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.89949				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.09771				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.89713				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	100.75491				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	100.76620				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	101.89777				0.00	0	38,000,000.00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>38,000,000.00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>38,000,000.00</b>
GDA1 On 20/07/2028 Spot Bond					0.00000	100.47951				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GDAA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GDAA1</b>										<b>0.00</b>	<b>0</b>	
GDAB1 On 20/07/2028 Spot Bond					0.00000	100.48873				0.00	0	
<b>Total GDAB1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GDAB1</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.39720				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	102.20899				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	102.28244				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	102.78721				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			4.83000	119.89006	4.83000	119.86737				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.32843				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			9.19400	103.51060	9.19400	103.48492				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	101.37532				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			7.89500	104.77211	7.89500	104.74994				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	101.67147				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT25 On 09/03/2025 Spot Bond					0.00000	102.49146				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	104.00082				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.37149				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.90647				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	102.37700				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	102.17396				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.14105				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	101.78595				0.00	0	600,000,00
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
GRT34 On 18/04/2029 Spot Bond					0.00000	101.60269				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	101.82848				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	101.93664				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	100.47659				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.24982				0.00	0	150,000,00
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
GRT42 On 20/11/2026 Spot Bond					0.00000	100.69962				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	100.96359				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	102.26779				0.00	0	400,000,00
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
GRT49 On 10/06/2025 Spot Bond					0.00000	101.93952				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	102.39311				0.00	100,000,000	100,000,00
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,00</b>
<b>Total For GRT50</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,00</b>
GRT51 On 14/12/2029 Spot Bond					0.00000	101.79163				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	101.86107				0.00	0	
<b>Total GRT52G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT52G</b>										<b>0.00</b>	<b>0</b>	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.19947				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	101.98479				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	102.20086				0.00	0	
<b>Total GRT55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT55</b>										<b>0.00</b>	<b>0</b>	
GRT56 On 09/06/2030 Spot Bond					0.00000	102.11938				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT56</b>										<b>0.00</b>	<b>0</b>	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.23040				0.00	0	
<b>Total GS0009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GS0009</b>										<b>0.00</b>	<b>0</b>	
H10T5 On 27/03/2024 Spot Bond			9.51500	9.51500	9.51500	101.10510				0.00	0	
<b>Total H10T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T5</b>										<b>0.00</b>	<b>0</b>	
H10T6 On 21/08/2025 Spot Bond					0.00000	99.89467				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	100.54955				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	100.72107				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	101.17884				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	101.23158				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	101.84971				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	101.66946				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	100.54110				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	101.52365				0.00	0	
<b>Total H12T19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T19</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T22 On 31/07/2027 Spot Bond					0.00000	104.40611				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	102.03002				0.00	0	
<b>Total H12T27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T27</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.63753				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	102.41829				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	101.82833				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	102.10941				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	100.81772				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	100.52921				0.00	0	
<b>Total HILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB15</b>										<b>0.00</b>	<b>0</b>	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.33099				0.00	0	1,000,000.00
<b>Total HILB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For HILB16</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
HILB17 On 05/04/2026 Spot Bond					0.00000	101.43907				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	101.20940				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	333.88008	5.46500	333.81126				0.00	0	
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			5.59500	5.59500	5.59500	333.42977			0.00	0	
<b>Total HWAY24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			10.79500	97.64087	10.79500	102.77848			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			5.33000	78.25219	5.33000	115.05961			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			12.62500	80.70238	12.62500	80.67554		366,438,100,000.00	29,024,800	4,321,912,400	
<b>Total HWAY34 SPOT</b>								<b>366,438,100,000.00</b>	<b>29,024,800</b>	<b>4,321,912,400</b>	
<b>Total For HWAY34</b>								<b>366,438,100,000.00</b>	<b>29,024,800</b>	<b>4,321,912,400</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.63689	100.00000	9.61568		0.00	0	0	
<b>Total HWAY34/R208 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			12.62500	79.89636	12.62500	79.86979		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	9.62988	100.00000	9.60869		0.00	0	0	
<b>Total HWAY35/R209 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			4.32000	169.71996	4.33000	169.66635		062,940,368,032,000.00	477,532,492,600	448,021,500,000	
<b>Total I2025 SPOT</b>								<b>12,940,368,032,000.00</b>	<b>477,532,492,600</b>	<b>448,021,500,000</b>	
<b>Total For I2025</b>								<b>12,940,368,032,000.00</b>	<b>477,532,492,600</b>	<b>448,021,500,000</b>	
I2029 On 31/03/2029 Spot Bond			4.33000	124.13573	4.36000	123.92103		132,302,958,466,000.00	492,448,720,200	450,138,865,100	
<b>Total I2029 SPOT</b>								<b>12,302,958,466,000.00</b>	<b>492,448,720,200</b>	<b>450,138,865,100</b>	
<b>Total For I2029</b>								<b>12,302,958,466,000.00</b>	<b>492,448,720,200</b>	<b>450,138,865,100</b>	
I2031 On 31/01/2031 Spot Bond			4.55000	100.45884	4.55000	100.44065		0.00	0	2,000,000,000	
<b>Total I2031 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>	
<b>Total For I2031</b>								<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>	
I2033 On 28/02/2033 Spot Bond			4.67000	118.83307	4.68000	118.71184		113,913,219,998,000.00	666,790,839,400	396,552,273,300	
<b>Total I2033 SPOT</b>								<b>13,913,219,998,000.00</b>	<b>666,790,839,400</b>	<b>396,552,273,300</b>	
<b>Total For I2033</b>								<b>13,913,219,998,000.00</b>	<b>666,790,839,400</b>	<b>396,552,273,300</b>	
I2038 On 31/01/2038 Spot Bond			4.89000	127.86735	4.89000	127.84303		982,633,818,768,000.00	200,947,611,200	400,183,290,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total I2038 SPOT</b>									<b>12,633,818,768,000.00</b>	<b>200,947,611,200</b>	<b>400,183,290,700</b>
<b>Total For I2038</b>									<b>12,633,818,768,000.00</b>	<b>200,947,611,200</b>	<b>400,183,290,700</b>
I2046 On 31/03/2046 Spot Bond			4.88000	113.23833	4.88000	113.21674			526,062,434,496,000.00	107,799,679,200	382,505,245,900
<b>Total I2046 SPOT</b>									<b>16,062,434,496,000.00</b>	<b>107,799,679,200</b>	<b>382,505,245,900</b>
<b>Total For I2046</b>									<b>16,062,434,496,000.00</b>	<b>107,799,679,200</b>	<b>382,505,245,900</b>
I2050 On 31/12/2050 Spot Bond			4.87000	113.26718	4.90000	112.65955			257,060,319,226,000.00	52,784,459,800	374,992,196,600
<b>Total I2050 SPOT</b>									<b>17,060,319,226,000.00</b>	<b>52,784,459,800</b>	<b>374,992,196,600</b>
<b>Total For I2050</b>									<b>17,060,319,226,000.00</b>	<b>52,784,459,800</b>	<b>374,992,196,600</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	100.17132			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	99.95000			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	334.07997	5.26500	334.01286			0.00	0	
<b>Total IBL109 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>									<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.25093			0.00	0	
<b>Total IBL124 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>									<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.01445			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	100.90479			0.00	0	
<b>Total IBL134 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>									<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.86590			0.00	0	
<b>Total IBL135 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>									<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	100.57005			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	100.63522			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL138 On 21/01/2026 Spot Bond					0.00000	100.56257				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	101.64946				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.30842				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.80468				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.80032				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.90041				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	100.34091				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.12078				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.95913				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.08687				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.11816				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	100.96642				0.00	0	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.87641				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.79758				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	99.95006				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	102.00263				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.47995				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.04213				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	99.38937				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	99.96580				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	101.90742				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	101.61897				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	102.16609				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	101.61713				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.72439				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.30993				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	99.92089				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	99.97392				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	101.68562				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	101.58546				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	99.29947				0.00	0	
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.02310				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			8.44500	8.44500	8.44500	101.45253				0.00	0	
<b>Total IBL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL222</b>										<b>0.00</b>	<b>0</b>	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.01624				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	102.14027				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL225 On 25/05/2025 Spot Bond					0.00000	99.79494				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	94.10683				0.00	0	
<b>Total IBL227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL227</b>										<b>0.00</b>	<b>0</b>	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.99879				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	101.47717				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	101.64635				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	101.62110				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			9.34500	9.34500	9.34500	100.64139				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	101.38734				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	101.42056				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	99.52832				0.00	0	
<b>Total IBL235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL235</b>										<b>0.00</b>	<b>0</b>	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.23723				0.00	0	
<b>Total IBL236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL236</b>										<b>0.00</b>	<b>0</b>	
IBL237 On 08/07/2024 Spot Bond					0.00000	99.30725				0.00	0	
<b>Total IBL237 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL237</b>										<b>0.00</b>	<b>0</b>	
IBL238 On 14/07/2024 Spot Bond			8.98500	8.98500	8.98500	100.79094				0.00	0	
<b>Total IBL238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL238</b>										<b>0.00</b>	<b>0</b>	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.88579				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	100.70493				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			9.93500	9.93500	9.93500	100.18112				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	100.56770				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			8.67500	8.67500	8.67500	100.45103				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			10.25000	10.25000	10.25000	96.65015				0.00	0	
<b>Total IBL244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL244</b>										<b>0.00</b>	<b>0</b>	
IBL245 On 17/08/2027 Spot Bond					0.00000	99.99980				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	101.43937				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			8.39500	101.44344	8.39500	101.42054				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	100.99266				0.00	0	
<b>Total IBL249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL249</b>										<b>0.00</b>	<b>0</b>	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.25557				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.15220				0.00	0	
<b>Total IBL251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL251</b>										<b>0.00</b>	<b>0</b>	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.87987				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	101.72844				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	101.77260				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	101.20336				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	100.46131				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	100.47052				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	100.65655				0.00	0	
<b>Total IBL263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL263</b>										<b>0.00</b>	<b>0</b>	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.29224				0.00	0	
<b>Total IBL264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL264</b>										<b>0.00</b>	<b>0</b>	
IBL266 On 15/02/2026 Spot Bond					0.00000	100.06427				0.00	0	
<b>Total IBL266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL266</b>										<b>0.00</b>	<b>0</b>	
IBL267 On 16/02/2027 Spot Bond					0.00000	100.02569				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL268 On 24/02/2028 Spot Bond					0.00000	99.81113				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	101.82973				0.00	0	
<b>Total IBL269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL269</b>										<b>0.00</b>	<b>0</b>	
IBL275 On 05/06/2028 Spot Bond					0.00000	102.08612				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	100.98998				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>	
IBL277 On 15/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,00
<b>Total IBL277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For IBL277</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
IBL60 On 17/02/2024 Spot Bond			9.67500	105.39048	9.67500	100.23860				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	101.39183				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			9.92500	101.76687	9.92500	101.74008				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			11.30500	102.79443	11.30500	102.75695				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			10.48500	103.00997	10.48500	102.98121				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	100.15528				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	98.54205				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</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 IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.25319				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	101.71829				0.00	0	50,000,00
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.33609				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	97.64796				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			9.23500	100.99818	9.23500	100.97327				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	101.70135				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	104.60595				0.00	0	500,000,00
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
INLV07 On 09/03/2026 Spot Bond					0.00000	104.23022				0.00	1,600,000,000	800,000,00
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,00</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,00</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	106.71104				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.16051				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	102.47676				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	102.53369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.16607				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	101.63815				0.00	0	
<b>Total INLV13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV13</b>										<b>0.00</b>	<b>0</b>	
INLV14 On 30/09/2028 Spot Bond					0.00000	101.39368				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	100.88130				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	101.57799				0.00	0	1,500,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	102.09706				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.28675				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	101.77260				0.00	0	
<b>Total IPF34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF34</b>										<b>0.00</b>	<b>0</b>	
IPF35 On 23/02/2028 Spot Bond					0.00000	99.84058				0.00	0	
<b>Total IPF35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF35</b>										<b>0.00</b>	<b>0</b>	
IPF36 On 23/02/2029 Spot Bond					0.00000	99.83889				0.00	0	
<b>Total IPF36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF36</b>										<b>0.00</b>	<b>0</b>	
IPF37 On 23/02/2026 Spot Bond					0.00000	99.84300				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF38 On 23/02/2028 Spot Bond					0.00000	99.83977				0.00	0	
<b>Total IPF38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF38</b>										<b>0.00</b>	<b>0</b>	
IPF39 On 23/02/2029 Spot Bond					0.00000	99.83889				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	101.99960				0.00	0	
<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	101.93855				0.00	0	100,000,00
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
IPFG02 On 23/02/2026 Spot Bond					0.00000	99.84462				0.00	0	
<b>Total IPFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG02</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	103.39731				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	100.99018				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	101.66540				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	102.19948				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			8.61500	99.64698	8.61500	99.62402				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.99383				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			7.62500	99.99182	7.62500	99.97149				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.16260				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			8.66500	103.40587	8.66500	103.38141				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	102.09212				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			8.60500	103.37816	8.60500	103.35388				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.02433				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	101.25782				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			8.84500	102.09980	8.84500	102.07566				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>	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	100.48429				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	99.89369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			10.48500	10.48500	10.48500	100.94856				0.00	0	
<b>Total IVC225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC225</b>										<b>0.00</b>	<b>0</b>	
IVC226 On 01/09/2024 Spot Bond					0.00000	102.15171				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			9.85500	9.85500	9.85500	100.40228				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	100.86712				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			8.83000	8.83000	8.83000	100.65485				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			9.45500	9.45500	9.45500	100.67492				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	102.22854				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	101.76413				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	101.75481				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	101.63838				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	101.77984				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC239 On 02/06/2026 Spot Bond					0.00000	102.31640				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	101.76366				0.00	0	
<b>Total IVC240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC240</b>										<b>0.00</b>	<b>0</b>	
IVC241 On 20/12/2027 Spot Bond					0.00000	101.74054				0.00	0	
<b>Total IVC241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC241</b>										<b>0.00</b>	<b>0</b>	
IVC242 On 02/06/2026 Spot Bond					0.00000	102.29568				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	101.36720				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	101.74683				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	101.75621				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				102.16408	0.00000	103.69177				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				102.16408	0.00000	104.21342				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	100.81779				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	100.63578				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			8.40500	8.40500	8.40500	101.11867				0.00	0	
<b>Total IVC251 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IVC251</b>										<b>0.00</b>	<b>0</b>	
IVC252 On 20/06/2024 Spot Bond			10.98500	10.98500	10.98500	101.21760				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>	
IVC253 On 20/07/2028 Spot Bond					0.00000	101.79865				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	101.84578				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	100.89767				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	101.24767				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	101.83738				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	102.03679				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	101.24767				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	100.59444				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	101.16606				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	100.42023				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	100.70864				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC264</b>										<b>0.00</b>	<b>0</b>	
IVC267 On 20/07/2028 Spot Bond					0.00000	100.22070				0.00	0	
<b>Total IVC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC267</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.95109				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.58333				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.85917				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.48326				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.57248				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.79484				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP021 On 15/09/2026 Spot Bond					0.00000	102.64142				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP022 On 18/02/2025 Spot Bond					0.00000	99.97398				0.00	0	
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	
KAP023 On 04/03/2027 Spot Bond					0.00000	102.25409				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP024 On 12/04/2025 Spot Bond					0.00000	101.15440				0.00	0	
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP024</b>										<b>0.00</b>	<b>0</b>	
KAP025 On 12/04/2027 Spot Bond					0.00000	101.29885				0.00	0	
<b>Total KAP025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP025</b>										<b>0.00</b>	<b>0</b>	
KAP026 On 28/09/2025 Spot Bond					0.00000	101.33390				0.00	0	
<b>Total KAP026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP026</b>										<b>0.00</b>	<b>0</b>	
KAP027 On 28/09/2027 Spot Bond					0.00000	101.40032				0.00	0	
<b>Total KAP027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP027</b>										<b>0.00</b>	<b>0</b>	
KAP028 On 18/11/2025 Spot Bond					0.00000	99.97412				0.00	0	
<b>Total KAP028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP028</b>										<b>0.00</b>	<b>0</b>	
KAP029 On 18/11/2027 Spot Bond					0.00000	99.97376				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			9.98500	115.82084	9.98500	115.79018				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	103.75632				0.00	0	50,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	101.84452				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	105.11010				0.00	600,000,000	1,600,000,00
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>1,600,000,00</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>600,000,000</b>	<b>1,600,000,00</b>
LGL12 On 04/10/2027 Spot Bond					0.00000	102.08252				0.00	736,195,600	368,097,800
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>736,195,600</b>	<b>368,097,800</b>
<b>Total For LGL12</b>										<b>0.00</b>	<b>736,195,600</b>	<b>368,097,800</b>
LHC01 On 19/07/2025 Spot Bond					0.00000	101.54713				0.00	0	
<b>Total LHC01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 LHC01</b>										<b>0.00</b>	<b>0</b>	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.71860				0.00	0	
<b>Total LHC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC02</b>										<b>0.00</b>	<b>0</b>	
LRFA4 On 20/11/2025 Spot Bond					0.00000	99.89122				0.00	0	
<b>Total LRFA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA4</b>										<b>0.00</b>	<b>0</b>	
LRFB4 On 20/11/2025 Spot Bond					0.00000	99.88908				0.00	0	
<b>Total LRFB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB4</b>										<b>0.00</b>	<b>0</b>	
LRFC4 On 20/11/2025 Spot Bond					0.00000	99.88694				0.00	0	
<b>Total LRFC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC4</b>										<b>0.00</b>	<b>0</b>	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.18152				0.00	0	
<b>Total MAR01B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR01B</b>										<b>0.00</b>	<b>0</b>	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.34123				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			14.68500	14.68500	14.68500	104.13739				0.00	0	
<b>Total MAR03B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR03B</b>										<b>0.00</b>	<b>0</b>	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.04431				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF07i On 28/05/2024 Spot Bond					0.00000	102.28392				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.78570				0.00	0	1,000,000,00
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
MBF07: On 31/05/2025 Spot Bond					0.00000	102.28386				0.00	0	
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF072</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 30/09/2025 Spot Bond					0.00000	101.48449				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MBF073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF073</b>										<b>0.00</b>	<b>0</b>	
MBF073 On 31/05/2024 Spot Bond					0.00000	101.99741				0.00	0	
<b>Total MBF074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF074</b>										<b>0.00</b>	<b>0</b>	
MBF074 On 21/05/2026 Spot Bond					0.00000	102.04631				0.00	0	
<b>Total MBF075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF075</b>										<b>0.00</b>	<b>0</b>	
MBF075 On 10/08/2024 Spot Bond					0.00000	100.17934				0.00	100,000,000	50,000,000
<b>Total MBF076 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For MBF076</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
MBF076 On 10/08/2026 Spot Bond					0.00000	100.18441				0.00	17,500,000,000	17,500,000,000
<b>Total MBF077 SPOT</b>										<b>0.00</b>	<b>17,500,000,000</b>	<b>17,500,000,000</b>
<b>Total For MBF077</b>										<b>0.00</b>	<b>17,500,000,000</b>	<b>17,500,000,000</b>
MBP04 On 27/09/2023 Spot Bond					0.00000	101.39923				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	99.87012				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	101.60745				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	101.42400				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			9.23500	9.23500	9.23500	103.82123				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.06931				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.41008				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML01 On 10/12/2026 Spot Bond					0.00000	102.67418				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			9.90500	100.02412	9.90500	99.99770				59,430,000,000.00	6,000,000	1,500,000
<b>Total MML02 SPOT</b>										<b>59,430,000,000.00</b>	<b>6,000,000</b>	<b>1,500,000</b>
<b>Total For MML02</b>										<b>59,430,000,000.00</b>	<b>6,000,000</b>	<b>1,500,000</b>
MML03 On 15/03/2028 Spot Bond					0.00000	103.23239				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			10.13500	95.25097	10.13500	95.20889				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MML05 On 25/05/2027 Spot Bond					0.00000	100.63612				0.00	200,000,000	100,000,000
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For MML05</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
MML06 On 25/05/2029 Spot Bond			10.49500	100.22047	10.49500	100.19261				0.00	0	
<b>Total MML06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML06</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.41997				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	103.56797				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	100.54966				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	102.73079				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	103.13636				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	102.64667				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	103.61370				0.00	0	1,114,000,00
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,114,000,00</b>
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	<b>1,114,000,00</b>
MTN23 On 29/01/2026 Spot Bond			9.83000	97.12025	9.83000	97.09492				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	103.45336				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	101.97922				0.00	0	1,763,700,00
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,763,700,00</b>
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	<b>1,763,700,00</b>
MTN26 On 29/06/2026 Spot Bond					0.00000	103.06601				0.00	0	300,000,00
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	103.72148				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	102.31202				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	102.92852				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	103.44614				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	102.14261				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	102.82448				0.00	0	
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN32</b>										<b>0.00</b>	<b>0</b>	
MTN33 On 13/09/2029 Spot Bond					0.00000	102.68216				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.53060				0.00	0	
<b>Total MTN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN35</b>										<b>0.00</b>	<b>0</b>	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.01546				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	101.33969				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	101.67739				0.00	0	2,600,000,00
<b>Total MTN38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,600,000,00</b>
<b>Total For MTN38</b>										<b>0.00</b>	<b>0</b>	<b>2,600,000,00</b>
MTN39 On 29/06/2030 Spot Bond					0.00000	101.40310				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	99.85863				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	99.95802				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2024 Spot Bond					0.00000	99.85984				0.00	0	
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/05/2025 Spot Bond					0.00000	99.85996				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	99.86393				0.00	0	
<b>Total MWAR09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR09</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.87230				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7C25 On 20/06/2025 Spot Bond					0.00000	101.79883				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	101.99523				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.17572				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			10.74500	99.89246	10.74500	99.86405				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	100.80166				0.00	0	2,100,000,00
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,00</b>
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,00</b>
NBG03 On 30/04/2026 Spot Bond					0.00000	101.14372				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	100.99019				0.00	0	200,000,00
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
NBG06 On 29/07/2028 Spot Bond					0.00000	100.46650				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	101.72120				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			9.19500	104.30219	9.19500	104.27671				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			9.31500	100.32011	9.31500	100.29530				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			9.52500	104.16539	9.52500	104.13891				0.00	0	
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NBK17A</b>										<b>0.00</b>	<b>0</b>	
NBK20, On 01/06/2026 Spot Bond			9.29500	104.74211	9.29500	104.71610				33,462,000,000.00	3,600,000	900,00
<b>Total NBK20A SPOT</b>										<b>33,462,000,000.00</b>	<b>3,600,000</b>	<b>900,00</b>
<b>Total For NBK20A</b>										<b>33,462,000,000.00</b>	<b>3,600,000</b>	<b>900,00</b>
NBK21, On 21/07/2027 Spot Bond			9.73500	103.65481	9.73500	103.62805				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			8.36300	107.29418	8.36300	107.27030				20,071,200,000.00	2,400,000	600,00
<b>Total NBK23A SPOT</b>										<b>20,071,200,000.00</b>	<b>2,400,000</b>	<b>600,00</b>
<b>Total For NBK23A</b>										<b>20,071,200,000.00</b>	<b>2,400,000</b>	<b>600,00</b>
NBK24, On 19/11/2027 Spot Bond			9.73500	106.77039	9.73500	106.74281				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>
NBK25I On 12/02/2025 Spot Bond					0.00000	101.20040				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	102.81731				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27, On 10/05/2026 Spot Bond			9.33000	107.29483	9.33000	107.26826				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>	
NBK29, On 31/07/2026 Spot Bond			9.47500	103.08901	9.47500	103.06308				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30, On 20/02/2024 Spot Bond			9.16500	100.15837	9.16500	100.13358				47,658,000,000.00	5,200,000	1,300,00
<b>Total NBK30A SPOT</b>										<b>47,658,000,000.00</b>	<b>5,200,000</b>	<b>1,300,00</b>
<b>Total For NBK30A</b>										<b>47,658,000,000.00</b>	<b>5,200,000</b>	<b>1,300,00</b>
NBK31, On 09/11/2023 Spot Bond			9.27500	102.54227	9.27500	102.51676				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	102.58263				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	87.13408				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.67245				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	100.43672				0.00	0	
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.35272				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.01066				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	100.35672				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	100.62860				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.22046				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.63047				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.02702				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	100.72149				0.00	400,000,000	200,000,000
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For NBKB56</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.61701				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5: On 01/08/2029 Spot Bond					0.00000	100.38900				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	102.36042				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	102.73660				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	100.99285				0.00	0	
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6: On 21/02/2026 Spot Bond					0.00000	99.85531				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	101.27719				0.00	0	
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	
NBKB6: On 21/02/2028 Spot Bond					0.00000	100.11536				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	99.89575				0.00	0	
<b>Total NBKB66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB66</b>										<b>0.00</b>	<b>0</b>	
NBKB6: On 21/02/2033 Spot Bond					0.00000	99.89497				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	101.59086				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			10.73000	104.31447	10.73000	104.28484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.66524				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			10.38500	104.34327	10.38500	104.31457				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	101.67311				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.68552				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	101.70124				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	102.14655				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	102.14655				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	102.57273				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	102.62650				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	101.67014				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	104.91405				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL09 On 19/06/2026 Spot Bond					0.00000	102.48921				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	101.47749				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	99.88921				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>	
NGLT1B On 20/10/2023 Spot Bond					0.00000	101.44171				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT103 On 25/03/2024 Spot Bond					0.00000	103.36042				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>	
NGT104 On 15/01/2025 Spot Bond					0.00000	104.10815				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>	
NGT105 On 22/05/2025 Spot Bond					0.00000	102.44788				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>	
NGT106 On 05/08/2025 Spot Bond					0.00000	103.20322				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>	
NGT107 On 19/11/2025 Spot Bond					0.00000	103.76611				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>	
NGT108 On 08/09/2026 Spot Bond					0.00000	106.28415				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>	
NGT109 On 04/11/2026 Spot Bond					0.00000	100.43983				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>	
NGT110 On 27/12/2026 Spot Bond					0.00000	103.13980				0.00	0	
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT11: On 23/04/2027 Spot Bond					0.00000	101.67223				0.00	0	
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT111</b>										<b>0.00</b>	<b>0</b>	
NGT11: On 10/12/2027 Spot Bond					0.00000	102.12136				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	101.65378				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>	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.85446				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	102.10420				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.24052				0.00	0	10,600,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,600,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>10,600,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	101.80369				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.44473				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.56885				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	101.85220				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	100.85762				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	99.77983				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.75865				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	99.74248				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			5.70000	5.70000	5.70000	233.01843				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			5.04000	5.04000	5.04000	219.12198				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			5.08500	5.08500	5.08500	167.87534				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			5.25000	5.25000	5.25000	118.35184				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			5.64000	5.64000	5.64000	117.20471				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			5.19000	5.19000	5.19000	167.62829				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	281.61167	3.45000	281.56878				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			4.99000	4.99000	4.99000	168.09928				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB14 On 31/03/2028 Spot Bond			4.68500	4.68500	4.68500	222.42921				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			4.83000	221.11326	4.83000	221.07140				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			5.54000	92.57545	5.54000	118.56110				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	101.22112				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	100.17437				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	100.49523				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	102.78715				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	102.73000				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	99.39731				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	101.12990				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	99.86256				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	101.07746				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.02441				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	102.01061				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	97.10261				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	89.42795				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	96.85517				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	101.74811				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	96.97467				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	95.56542				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	102.67305				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	102.41443				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.73040				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	101.82311				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	101.73040				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	99.15258				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	94.22808				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	101.70276				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	101.66153				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			10.76500	10.76500	10.76500	99.85767				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			10.13000	10.13000	10.13000	103.66315				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			10.15500	10.15500	10.15500	102.53122				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN196 On 22/02/2024 Spot Bond					0.00000	99.86928				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	101.47465				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	101.46319				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	100.47955				0.00	0	
<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	101.52365				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	101.45656				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	103.95816				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	101.26248				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	101.23235				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					0.00000	107.90300				0.00	0	
<b>Total NN238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN238</b>										<b>0.00</b>	<b>0</b>	
NN239 On 14/08/2028 Spot Bond					0.00000	100.08345				0.00	0	
<b>Total NN239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN239</b>										<b>0.00</b>	<b>0</b>	
NN240 On 14/08/2028 Spot Bond					0.00000	100.08266				0.00	0	
<b>Total NN240 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NN240</b>										<b>0.00</b>	<b>0</b>	
NN241 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,00
<b>Total NN241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
<b>Total For NN241</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
NNF01: On 12/06/2025 Spot Bond					0.00000	109.91003				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	160.92000				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	147.06000				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	163.36000				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	161.39000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 21/09/2023 Spot Bond					0.00000	157.09503				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	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF080</b>										<b>0.00</b>	<b>0</b>	
NNF080 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>	
NNF081 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>	
NNF089 On 17/08/2023 Spot Bond					0.00000	100.00000				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>	
NNF092 On 29/03/2028 Spot Bond					0.00000	101.46362				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>	
NNF099 On 30/03/2028 Spot Bond					0.00000	101.43296				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>	
NNF100 On 21/04/2028 Spot Bond					0.00000	101.71227				0.00	0	
<b>Total NNF102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF102</b>										<b>0.00</b>	<b>0</b>	
NNF102 On 04/05/2028 Spot Bond					0.00000	100.40151				0.00	0	
<b>Total NNF103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF103</b>										<b>0.00</b>	<b>0</b>	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	122.85841				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>	
NQ1A20 On 22/05/2052 Spot Bond					0.00000	87.56692				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A24 On 22/05/2054 Spot Bond					0.00000	99.85451				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>	
NQ1A25 On 22/05/2055 Spot Bond					0.00000	96.03603				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
NQ1A2 On 22/05/2053 Spot Bond					0.00000	102.43038				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	99.85961				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	107.91653				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	92.84365				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	99.85148				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	99.85690				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	109.54167				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	99.87386				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			11.50500	105.49203	11.50500	105.45979				0.00	0	420,000,00
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	15.80184	100.00000	15.76687				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	102.17555				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	102.24421				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.56039				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.03959				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	101.99236				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	102.78536				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	101.00281				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	100.29749				0.00	0	
<b>Total NTC38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC38</b>										<b>0.00</b>	<b>0</b>	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.01193				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	100.96874				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	101.98583				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			8.65500	107.85156	8.65500	107.82673				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			9.13500	108.92570	9.13500	108.89927				0.00	0	670,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	102.28905				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.59580				0.00	0	
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	
OML13 On 23/09/2026 Spot Bond					0.00000	102.42992				0.00	1,170,515,300	585,257,700
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>1,170,515,300</b>	<b>585,257,700</b>
<b>Total For OML13</b>										<b>0.00</b>	<b>1,170,515,300</b>	<b>585,257,700</b>
OML14 On 23/06/2027 Spot Bond					0.00000	102.22761				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	100.55642				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	100.22205				0.00	0	
<b>Total OML16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML16</b>										<b>0.00</b>	<b>0</b>	
PARS01 On 13/12/2025 Spot Bond					0.00000	102.35827				0.00	0	
<b>Total PARS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PARS01</b>										<b>0.00</b>	<b>0</b>	
PARS02 On 13/12/2027 Spot Bond					0.00000	102.85456				0.00	0	400,000,000
<b>Total PARS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For PARS02</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
PEP02 On 10/03/2025 Spot Bond					0.00000	102.79258				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	100.73211				0.00	0	300,000,000
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
PEP04 On 05/05/2026 Spot Bond					0.00000	101.46901				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	102.10416				0.00	0	
<b>Total PEP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP05</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
PEP06 On 06/03/2028 Spot Bond					0.00000	102.28346				0.00	0	
<b>Total PEP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP06</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.11393				0.00	0	
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	102.28061				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	102.22740				0.00	0	
<b>Total PMM59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM59</b>										<b>0.00</b>	<b>0</b>	
PMM60 On 28/02/2026 Spot Bond					0.00000	102.25943				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			9.02000	105.82829	8.98500	105.90468			139,093,641,230,000.00	1,339,145,636,500	1,219,074,391,300	
<b>Total R186 SPOT</b>									<b>19,093,641,230,000.00</b>	<b>339,145,636,500</b>	<b>219,074,391,300</b>	
<b>Total For R186</b>									<b>19,093,641,230,000.00</b>	<b>339,145,636,500</b>	<b>219,074,391,300</b>	
R197 On 07/12/2023 Spot Bond			4.04500	335.30440	4.19500	335.09556			430,792,500,000,000.00	106,500,000,000	498,480,000,000	
<b>Total R197 SPOT</b>									<b>10,792,500,000,000.00</b>	<b>106,500,000,000</b>	<b>498,480,000,000</b>	
<b>Total For R197</b>									<b>10,792,500,000,000.00</b>	<b>106,500,000,000</b>	<b>498,480,000,000</b>	
R202 On 07/12/2033 Spot Bond			4.70000	253.30988	4.70000	253.26281			15,685,075,000,000.00	3,337,250,000	54,463,026,300	
<b>Total R202 SPOT</b>									<b>15,685,075,000,000.00</b>	<b>3,337,250,000</b>	<b>54,463,026,300</b>	
<b>Total For R202</b>									<b>15,685,075,000,000.00</b>	<b>3,337,250,000</b>	<b>54,463,026,300</b>	
R2030 On 31/01/2030 Spot Bond			10.34500	89.54019	10.31500	89.64486			883,339,174,593,500.00	2,888,674,642,300	1,660,109,715,200	
<b>Total R2030 SPOT</b>									<b>13,339,174,593,500.00</b>	<b>888,674,642,300</b>	<b>560,109,715,200</b>	
<b>Total For R2030</b>									<b>13,339,174,593,500.00</b>	<b>888,674,642,300</b>	<b>560,109,715,200</b>	
R2032 On 31/03/2032 Spot Bond			11.13500	87.41012	11.07500	87.67726			408,115,303,562,000.00	3,269,700,521,200	2,607,333,409,000	
<b>Total R2032 SPOT</b>									<b>18,115,303,562,000.00</b>	<b>269,700,521,200</b>	<b>507,333,409,000</b>	
<b>Total For R2032</b>									<b>18,115,303,562,000.00</b>	<b>269,700,521,200</b>	<b>507,333,409,000</b>	
R2035 On 28/02/2035 Spot Bond			11.86000	85.60967	11.79500	85.93272			352,777,018,664,000.00	2,559,256,072,400	1,472,457,332,400	
<b>Total R2035 SPOT</b>									<b>12,777,018,664,000.00</b>	<b>559,256,072,400</b>	<b>472,457,332,400</b>	
<b>Total For R2035</b>									<b>12,777,018,664,000.00</b>	<b>559,256,072,400</b>	<b>472,457,332,400</b>	
R2037 On 31/01/2037 Spot Bond			12.22000	76.13689	12.16500	76.40587			635,399,130,600,000.00	2,179,656,230,000	1,841,802,953,600	
<b>Total R2037 SPOT</b>									<b>15,399,130,600,000.00</b>	<b>179,656,230,000</b>	<b>341,802,953,600</b>	

Contract Details	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 R2037</b>									<b>15,399,130,600,000.00</b>	<b>179,656,230,000</b>	<b>341,802,953,60</b>
R2040 On 31/01/2040 Spot Bond			12.46500	76.43312	12.40500	76.74458			627,407,900,471,000.00	1,333,927,629,400	1,569,037,991,10
<b>Total R2040 SPOT</b>									<b>17,407,900,471,000.00</b>	<b>333,927,629,400</b>	<b>569,037,991,10</b>
<b>Total For R2040</b>									<b>17,407,900,471,000.00</b>	<b>333,927,629,400</b>	<b>569,037,991,10</b>
R2044 On 31/01/2044 Spot Bond			12.53500	72.73339	12.48000	73.01791			256,492,856,757,500.00	898,005,014,500	1,436,083,583,50
<b>Total R2044 SPOT</b>									<b>16,492,856,757,500.00</b>	<b>898,005,014,500</b>	<b>436,083,583,50</b>
<b>Total For R2044</b>									<b>16,492,856,757,500.00</b>	<b>898,005,014,500</b>	<b>436,083,583,50</b>
R2048 On 28/02/2048 Spot Bond			12.40500	76.13085	12.34500	76.45214			342,582,051,209,500.00	3,816,411,289,900	1,583,775,521,40
<b>Total R2048 SPOT</b>									<b>12,582,051,209,500.00</b>	<b>816,411,289,900</b>	<b>583,775,521,40</b>
<b>Total For R2048</b>									<b>12,582,051,209,500.00</b>	<b>816,411,289,900</b>	<b>583,775,521,40</b>
R2053 On 31/03/2053 Spot Bond			12.36500	98.60189	12.31000	98.98021			996,098,408,659,500.00	404,051,630,300	329,299,000,00
<b>Total R2053 SPOT</b>									<b>16,098,408,659,500.00</b>	<b>404,051,630,300</b>	<b>329,299,000,00</b>
<b>Total For R2053</b>									<b>16,098,408,659,500.00</b>	<b>404,051,630,300</b>	<b>329,299,000,00</b>
R209 On 31/03/2036 Spot Bond			11.92000	65.84424	11.86500	66.08232			682,748,853,768,000.00	896,203,762,900	968,002,000,00
<b>Total R209 SPOT</b>									<b>12,748,853,768,000.00</b>	<b>896,203,762,900</b>	<b>968,002,000,00</b>
<b>Total For R209</b>									<b>12,748,853,768,000.00</b>	<b>896,203,762,900</b>	<b>968,002,000,00</b>
R210 On 31/03/2028 Spot Bond			4.29500	226.16915	4.33000	225.79459			256,650,265,922,000.00	59,755,591,600	223,816,400,40
<b>Total R210 SPOT</b>									<b>16,650,265,922,000.00</b>	<b>59,755,591,600</b>	<b>223,816,400,40</b>
<b>Total For R210</b>									<b>16,650,265,922,000.00</b>	<b>59,755,591,600</b>	<b>223,816,400,40</b>
R213 On 28/02/2031 Spot Bond			10.84500	83.78978	10.80500	83.94242			749,285,701,427,500.00	1,083,382,729,500	1,133,609,566,80
<b>Total R213 SPOT</b>									<b>19,285,701,427,500.00</b>	<b>083,382,729,500</b>	<b>133,609,566,80</b>
<b>Total For R213</b>									<b>19,285,701,427,500.00</b>	<b>083,382,729,500</b>	<b>133,609,566,80</b>
R214 On 28/02/2041 Spot Bond			12.29000	61.72102	12.23500	61.96228			940,024,766,217,000.00	320,587,857,300	418,893,335,30
<b>Total R214 SPOT</b>									<b>10,024,766,217,000.00</b>	<b>320,587,857,300</b>	<b>418,893,335,30</b>
<b>Total For R214</b>									<b>10,024,766,217,000.00</b>	<b>320,587,857,300</b>	<b>418,893,335,30</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	102.24150			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	100.37007			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	100.68998			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	101.83941			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	102.11244				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.21172				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	102.61085				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.17299				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	101.81939				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	101.69517				0.00	0	
<b>Total RDFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG02</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.64431				0.00	0	
<b>Total RDFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG03</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.69059				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	101.92177				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	101.93679				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>	
RED16 On 07/12/2023 Spot Bond					0.00000	102.72288				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED17 On 14/11/2025 Spot Bond					0.00000	100.03506				0.00	0	
<b>Total RED171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED171</b>										<b>0.00</b>	<b>0</b>	
RED30 On 17/11/2023 Spot Bond					0.00000	99.99965				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	100.65544				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	102.70250				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	100.22640				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2026 Spot Bond					0.00000	101.28208				0.00	0	
<b>Total RED706 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED706</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2026 Spot Bond					0.00000	101.39360				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>	
RES50 On 22/10/2023 Spot Bond					0.00000	100.79509				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	100.74001				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	101.66017				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	100.98973				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	101.95744				0.00	0	
<b>Total RES60 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 RES60</b>										<b>0.00</b>	<b>0</b>	
RES61 On 15/12/2027 Spot Bond					0.00000	101.75549				0.00	0	
<b>Total RES61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES61</b>										<b>0.00</b>	<b>0</b>	
RES62 On 13/02/2028 Spot Bond					0.00000	100.01332				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	101.72124				0.00	0	
<b>Total RES63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES63</b>										<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.59735				0.00	0	
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.59263				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	101.65712				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	101.64139				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	101.72787				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	101.71215				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	101.90068				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	101.88497				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>	
RMBI0€ On 24/07/2038 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 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	102.35934			0.00	2,000,000,000	1,000,000,000
<b>Total RN2027 SPOT</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For RN2027</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
RN2030 On 17/09/2030 Spot Bond					0.00000	100.57562			0.00	10,000,000,000	5,000,000,000
<b>Total RN2030 SPOT</b>									<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For RN2030</b>									<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
RW23 On 10/12/2023 Spot Bond			9.73500	101.66389	9.73500	101.63758			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			11.90000	95.51589	11.90000	95.48573			0.00	0	
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			12.11500	94.27568	12.11500	94.24539			0.00	0	
<b>Total RW31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>									<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.88696			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			10.99500	96.51075	10.99500	96.48253			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	100.54307			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	100.83418			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			9.43500	104.02141	9.43500	103.99536		56,610,000,000.00		6,000,000	1,500,000
<b>Total SBS20 SPOT</b>								<b>56,610,000,000.00</b>		<b>6,000,000</b>	<b>1,500,000</b>
<b>Total For SBS20</b>								<b>56,610,000,000.00</b>		<b>6,000,000</b>	<b>1,500,000</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
SBS21 On 15/05/2026 Spot Bond					0.00000	102.20820				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			9.45500	100.27107	9.45500	100.24549				0.00	0	
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			9.44000	98.90972	9.44000	98.88492				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			9.66000	102.15581	9.66000	102.12948				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			9.43500	104.82700	9.43500	104.80074				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			9.43500	100.02767	9.43500	100.00262			25,663,200,000,000.00	2,720,000,000	1,360,000,000	
<b>Total SBS38 SPOT</b>									<b>25,663,200,000,000.00</b>	<b>2,720,000,000</b>	<b>1,360,000,000</b>	
<b>Total For SBS38</b>									<b>25,663,200,000,000.00</b>	<b>2,720,000,000</b>	<b>1,360,000,000</b>	
SBS39 On 29/01/2030 Spot Bond			10.42500	97.21982	10.42500	97.19297				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			9.39500	105.26013	9.39500	105.23388				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			9.74500	106.50712	9.74500	106.47957				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			9.11000	9.11000	9.11000	100.69057				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	103.68034				0.00	400,000,000	200,000,000
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	102.71906				0.00	0	1,500,000,000
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	102.52480				0.00	0	300,000,00
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	104.44522				0.00	0	300,000,00
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SBS62 On 31/01/2024 Spot Bond					0.00000	100.74112				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.47505				0.00	0	500,000,00
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SBS64 On 31/01/2029 Spot Bond					0.00000	101.78572				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.40730				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.33473				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.22290				0.00	400,000,000	200,000,00
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	102.14004				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	100.61261				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	100.86452				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	100.62392				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS72</b>										<b>0.00</b>	<b>0</b>	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.79361				0.00	0	
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS74</b>										<b>0.00</b>	<b>0</b>	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.78399				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	102.46152				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	101.45784				0.00	0	100,000,00
<b>Total SBS77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBS77</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SBS78 On 01/12/2025 Spot Bond					0.00000	102.05625				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	102.90663				0.00	0	
<b>Total SBS79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS79</b>										<b>0.00</b>	<b>0</b>	
SBS80 On 03/02/2028 Spot Bond			9.81500	9.81500	9.81500	97.98341				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>	
SBS81 On 08/08/2028 Spot Bond					0.00000	100.24484				0.00	0	
<b>Total SBS81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS81</b>										<b>0.00</b>	<b>0</b>	
SBS82 On 08/08/2030 Spot Bond					0.00000	100.24869				0.00	0	
<b>Total SBS82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS82</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			5.09500	334.25003	5.09500	334.18439				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			5.45000	5.45000	5.45000	237.89344				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBSL0 On 08/08/2026 Spot Bond					0.00000	100.24163				0.00	0	
<b>Total SBSL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSL01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.97699				0.00	15,000,000,000	7,500,000,000
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>15,000,000,000</b>	<b>7,500,000,000</b>
<b>Total For SBSS01</b>										<b>0.00</b>	<b>15,000,000,000</b>	<b>7,500,000,000</b>
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.26562				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.21828				0.00	0	
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	
SBT10 On 30/09/2025 Spot Bond					0.00000	105.74227				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>	
SBT10 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>	
SBT10 On 31/12/2026 Spot Bond					0.00000	104.62491				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>	
SBT10 On 08/04/2027 Spot Bond					0.00000	103.63113				0.00	0	
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT107</b>										<b>0.00</b>	<b>0</b>	
SBT10 On 13/07/2027 Spot Bond					0.00000	103.47015				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	101.82585				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>	
SBT11 On 30/06/2028 Spot Bond					0.00000	102.50147				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	102.44785				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT202 On 03/12/2023 Spot Bond			9.87000	102.23931	9.87000	102.21245				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>	
SBT203 On 16/04/2024 Spot Bond					0.00000	101.19654				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>	
SBT204 On 31/01/2025 Spot Bond					0.00000	101.51202				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 25/06/2025 Spot Bond					0.00000	105.53351				0.00	0	
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 28/11/2025 Spot Bond					0.00000	104.76834				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT208 On 29/06/2026 Spot Bond					0.00000	102.79632				0.00	1,600,000,000	800,000,000
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For SBT209</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
SLI5 On 16/08/2026 Spot Bond					0.00000	100.80254				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.53521				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			9.88500	94.37748	9.88500	94.35274				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.13863				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.05409				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.05353				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SLRA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA8</b>										<b>0.00</b>	<b>0</b>	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.05498				0.00	0	
<b>Total SLRA9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA9</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.05624				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.05568				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.05458				0.00	0	
<b>Total SLRB8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB8</b>										<b>0.00</b>	<b>0</b>	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.05602				0.00	0	
<b>Total SLRB9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB9</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.05730				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.05699				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.05668				0.00	0	
<b>Total SLRC8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC8</b>										<b>0.00</b>	<b>0</b>	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.05809				0.00	0	
<b>Total SLRC9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC9</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	102.27243				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.77567				0.00	0	
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT06</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT07 On 06/04/2028 Spot Bond					0.00000	101.16397				0.00	0	
<b>Total SNT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT07</b>										<b>0.00</b>	<b>0</b>	
SOL01 On 17/10/2025 Spot Bond					0.00000	101.19159				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	101.69264				0.00	0	
<b>Total SOL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOL02</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.25940				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2024 Spot Bond					0.00000	99.89882				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2026 Spot Bond					0.00000	99.89752				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2025 Spot Bond					0.00000	99.89871				0.00	0	
<b>Total SPDA16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA16</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2027 Spot Bond					0.00000	99.89707				0.00	0	
<b>Total SPDA17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA17</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.63141				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/03/2024 Spot Bond					0.00000	102.16815				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 18/06/2024 Spot Bond					0.00000	102.24417				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.45756				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond					0.00000	102.40752				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	101.35823				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	101.79430				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	101.34971				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	101.27473				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	101.95640				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			5.83000	5.83000	5.83000	166.13303				3,498,000,000.00	600,000,000	200,000,00
<b>Total SSN011 SPOT</b>										<b>3,498,000,000.00</b>	<b>600,000,000</b>	<b>200,000,00</b>
<b>Total For SSN011</b>										<b>3,498,000,000.00</b>	<b>600,000,000</b>	<b>200,000,00</b>
SSN01 On 21/12/2026 Spot Bond			8.96000	106.00291	8.96000	105.97753				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			10.29500	86.26228	10.29500	86.23875				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	101.65980				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.18132				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			9.41500	103.40384	9.41500	103.37755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.49000	119.27083	5.49000	119.24625				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.33293				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	100.49343				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	101.53401				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	334.05319				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			5.23500	5.23500	5.23500	167.52256				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			5.79000	5.79000	5.79000	115.20441				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2029 Spot Bond			5.20000	5.20000	5.20000	118.65706				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			5.51000	5.51000	5.51000	214.83093				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	107.02494				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	99.69524				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 12/09/2025 Spot Bond					0.00000	101.96077				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	100.28717				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			5.57500	5.57500	5.57500	235.44092				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	102.96891				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.06892				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			10.98000	86.86045	10.98000	86.83522				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	101.81737				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/03/2028 Spot Bond			5.49000	215.05601	5.49000	215.01154				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			5.65000	234.03324	5.65000	233.98384				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	96.71408				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	101.75841				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.98239				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	99.12078				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	98.93024				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	98.96961				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			7.70500	7.70500	7.70500	99.73016				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	99.43880				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	103.90738				0.00	0	
<b>Total SSN174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN174</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 31/03/2046 Spot Bond			4.92424	112.46813	4.92424	112.44656				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			4.91877	46.30414	4.91877	112.29490				0.00	0	
<b>Total SSN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN176</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 28/09/2027 Spot Bond					0.00000	101.25452				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	101.77337				0.00	0	
<b>Total SSN180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN180</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 18/02/2024 Spot Bond					0.00000	99.97531				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN183</b>										<b>0.00</b>	<b>0</b>	
SSN19: On 20/09/2023 Spot Bond					0.00000	101.48837				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			4.83500	4.83500	4.83500	100.97938				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 17/05/2028 Spot Bond					0.00000	99.99981				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	99.89772				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	102.17606				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	102.27688				0.00	0	
<b>Total SSN202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN202</b>										<b>0.00</b>	<b>0</b>	
SSN20: On 13/09/2023 Spot Bond					0.00000	101.66062				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	101.42765				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	101.42762				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	101.36231				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	101.05796				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN201 On 12/10/2023 Spot Bond					0.00000	100.94951				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>	
SST201 On 08/12/2026 Spot Bond					0.00000	102.85700				0.00	1,200,000,000	600,000,000
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For SST201</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
SST202 On 31/08/2027 Spot Bond					0.00000	103.59878				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>	
SST203 On 03/03/2028 Spot Bond					0.00000	102.51691				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	105.31018				0.00	0	
<b>Total STF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For STF001</b>										<b>0.00</b>	<b>0</b>	
STF002 On 01/02/2026 Spot Bond					0.00000	103.25276				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			9.47500	102.53143	9.47500	102.50551				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T16A10 On 21/08/2024 Spot Bond					0.00000	99.94878				0.00	0	
<b>Total T16A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16A10</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	99.93323				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	99.90365				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A13 On 21/02/2024 Spot Bond					0.00000	99.94251				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	99.89578				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	99.67532				0.00	0	
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	
T17A23 On 21/02/2026 Spot Bond					0.00000	99.89578				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			7.60500	99.05458	7.60500	99.03416				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			8.11500	99.05686	8.11500	99.03510				0.00	0	
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
T18A11 On 21/08/2025 Spot Bond					0.00000	99.84360				0.00	0	
<b>Total T18A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A11</b>										<b>0.00</b>	<b>0</b>	
T18A12 On 21/08/2025 Spot Bond					0.00000	99.89763				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>	
T18A13 On 21/08/2025 Spot Bond					0.00000	100.45118				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	99.89533				0.00	0	
<b>Total T18A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A21</b>										<b>0.00</b>	<b>0</b>	
T18A22 On 21/08/2027 Spot Bond					0.00000	99.89587				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	100.46025				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			9.68500	99.15796	9.68500	99.13206				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			9.73500	9.73500	9.73500	100.02993				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.22812				0.00	0	
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	
TC002 On 15/02/2027 Spot Bond					0.00000	100.06158				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	101.96499				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.13478				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.77315				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	99.98946				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.88757				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.82882				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	100.86748				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.25587				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.32644				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.96718				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS17C On 30/11/2026 Spot Bond					0.00000	102.07312				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171 On 22/02/2025 Spot Bond					0.00000	99.90428				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	
TFS172 On 22/02/2027 Spot Bond					0.00000	99.96236				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	100.45102				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	100.60499				0.00	0	
<b>Total TFS174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS174</b>										<b>0.00</b>	<b>0</b>	
TFS175 On 13/03/2026 Spot Bond					0.00000	101.70130				0.00	0	
<b>Total TFS175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS175</b>										<b>0.00</b>	<b>0</b>	
TFS176 On 13/03/2028 Spot Bond					0.00000	101.73330				0.00	0	
<b>Total TFS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS176</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.18255				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A3 On 21/08/2024 Spot Bond			8.88500	99.55809	8.88500	99.53419				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A5 On 21/08/2024 Spot Bond					0.00000	99.89549				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.89581				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			6.15500	99.57248	6.15500	99.55581				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.89344				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.98462				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.88936				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.89011				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.88496				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.88635				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.86706				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.85797				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.86331				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.89085				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.89249				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	99.89304				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	99.88692				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.88943				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.88976				0.00	0	
<b>Total TH17C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C3</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.86683				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.87086				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.87338				0.00	0	
<b>Total TH17D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D3</b>										<b>0.00</b>	<b>0</b>	
TH17O: On 21/02/2024 Spot Bond					0.00000	99.90213				0.00	0	
<b>Total TH17O4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O4</b>										<b>0.00</b>	<b>0</b>	
TH18B: On 21/08/2027 Spot Bond					0.00000	99.89316				0.00	0	
<b>Total TH18B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18B1</b>										<b>0.00</b>	<b>0</b>	
TH18B: On 21/08/2027 Spot Bond					0.00000	99.72949				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH18B: On 21/08/2027 Spot Bond					0.00000	100.47118				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	99.88555				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	99.88773				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	100.48428				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	99.87471				0.00	0	
<b>Total TH18D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18D1</b>										<b>0.00</b>	<b>0</b>	
TH18D: On 21/08/2027 Spot Bond					0.00000	99.87687				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	100.52342				0.00	0	
<b>Total TH18D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18D3</b>										<b>0.00</b>	<b>0</b>	
TH18O On 21/08/2023 Spot Bond					0.00000	99.90521				0.00	0	
<b>Total TH18O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18O1</b>										<b>0.00</b>	<b>0</b>	
TH18O: On 21/11/2023 Spot Bond					0.00000	99.90217				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>	
TH18O: On 21/08/2024 Spot Bond					0.00000	100.43403				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			9.83500	104.07572	9.83500	104.04857				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	100.43210				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</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 TL26</b>									<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			10.04500	101.75665	10.04500	101.72941			0.00	0	
<b>Total TL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>									<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	101.16439			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	101.81450			0.00	0	100,000,00
<b>Total TL30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For TL30</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
TL31 On 10/06/2026 Spot Bond					0.00000	102.43054			0.00	8,700,000,000	8,700,000,00
<b>Total TL31 SPOT</b>									<b>0.00</b>	<b>8,700,000,000</b>	<b>8,700,000,00</b>
<b>Total For TL31</b>									<b>0.00</b>	<b>8,700,000,000</b>	<b>8,700,000,00</b>
TL32 On 09/02/2027 Spot Bond					0.00000	100.54433			0.00	8,800,000,000	8,800,000,00
<b>Total TL32 SPOT</b>									<b>0.00</b>	<b>8,800,000,000</b>	<b>8,800,000,00</b>
<b>Total For TL32</b>									<b>0.00</b>	<b>8,800,000,000</b>	<b>8,800,000,00</b>
TL33 On 09/03/2033 Spot Bond					0.00000	101.99868			0.00	0	
<b>Total TL33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL33</b>									<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			10.01500	103.13609	10.01500	103.10841			0.00	0	400,000,00
<b>Total TN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For TN23</b>									<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	86.45169	100.00000	86.25785			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			10.33500	98.49788	10.33500	98.47048		34,620,083,784,000.00		3,349,790,400	1,684,495,20
<b>Total TN25 SPOT</b>								<b>34,620,083,784,000.00</b>		<b>3,349,790,400</b>	<b>1,684,495,20</b>
<b>Total For TN25</b>								<b>34,620,083,784,000.00</b>		<b>3,349,790,400</b>	<b>1,684,495,20</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	27.31528	100.00000	27.25417			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			11.51500	93.70948	11.51500	93.68098		61,323,309,831,000.00		5,325,515,400	6,419,257,70
<b>Total TN27 SPOT</b>								<b>61,323,309,831,000.00</b>		<b>5,325,515,400</b>	<b>6,419,257,70</b>
<b>Total For TN27</b>								<b>61,323,309,831,000.00</b>		<b>5,325,515,400</b>	<b>6,419,257,70</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	13.92473	100.00000	13.89408			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			11.24500	96.35419	11.24500	96.32555				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			11.91500	97.04748	11.91500	97.01680			21,447,000,000.00	1,800,000,000	25,000,000.00	
<b>Total TN30 SPOT</b>									<b>21,447,000,000.00</b>	<b>1,800,000,000</b>	<b>25,000,000.00</b>	
<b>Total For TN30</b>									<b>21,447,000,000.00</b>	<b>1,800,000,000</b>	<b>25,000,000.00</b>	
TN30/R On 09/10/2030 Spot Bond			8.00000	117.14110	8.00000	117.11600				0.00	0	
<b>Total TN30/R2030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>										<b>0.00</b>	<b>0</b>	
TN34 On 07/02/2034 Spot Bond			13.00200	91.02145	13.00200	90.99030				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			13.40500	86.14819	13.40500	86.11765			16,568,545,147.000.00	1,235,997,400	622,198,700	
<b>Total TN40 SPOT</b>									<b>16,568,545,147.000.00</b>	<b>1,235,997,400</b>	<b>622,198,700</b>	
<b>Total For TN40</b>									<b>16,568,545,147.000.00</b>	<b>1,235,997,400</b>	<b>622,198,700</b>	
TN40/R On 09/10/2040 Spot Bond			10.75000	103.81895	10.75000	103.78926				0.00	0	
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.12912				0.00	0	
<b>Total TNF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF25</b>										<b>0.00</b>	<b>0</b>	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.31138				0.00	0	1,750,000.00
<b>Total TNF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,750,000.00</b>
<b>Total For TNF27</b>										<b>0.00</b>	<b>0</b>	<b>1,750,000.00</b>
TNI33 On 28/02/2033 Spot Bond			6.04000	103.04607	6.04000	106.82309				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	101.69536				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	101.58332				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.60046				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>	
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.62405				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A3: On 20/06/2026 Spot Bond			8.00500	100.22489	8.00500	100.20340				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.00090				0.00	800,000	200,00
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>800,000</b>	<b>200,00</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>800,000</b>	<b>200,00</b>
TRA4A: On 13/04/2024 Spot Bond			10.01500	102.68937	10.01500	102.66195			8,012,000,000.00	800,000	200,00	
<b>Total TRA4A4 SPOT</b>									<b>8,012,000,000.00</b>	<b>800,000</b>	<b>200,00</b>	
<b>Total For TRA4A4</b>									<b>8,012,000,000.00</b>	<b>800,000</b>	<b>200,00</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.00090			0.00	0	0	
<b>Total TRA4A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TRA4A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			9.01500	102.72569	9.01500	102.70094			0.00	0	0	
<b>Total TRA4A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TRA4A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.95973			0.00	0	0	
<b>Total TRA4B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TRA4B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.30199			0.00	0	0	
<b>Total TRA4B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TRA4B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.71634			0.00	0	0	
<b>Total TRA5B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TRA5B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.66494			0.00	0	0	
<b>Total TRA5B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TRA5B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.97123			0.00	0	0	
<b>Total TRA5C1 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 TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.97547				0.00	0	
<b>Total TRA5C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C2</b>										<b>0.00</b>	<b>0</b>	
TSP26 On 13/02/2024 Spot Bond					0.00000	95.96339				0.00	0	
<b>Total TSP264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP264</b>										<b>0.00</b>	<b>0</b>	
TSP26 On 08/03/2024 Spot Bond					0.00000	95.43510				0.00	0	
<b>Total TSP265 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP265</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.00180				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.58616				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.94827				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>	
TWC44 On 25/08/2023 Spot Bond					0.00000	101.99901				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	101.83379				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	101.20143				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	100.97971				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	100.73209				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TWC451 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC451</b>										<b>0.00</b>	<b>0</b>	
TWC45 On 09/11/2023 Spot Bond					0.00000	100.30092				0.00	0	
<b>Total TWC452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC452</b>										<b>0.00</b>	<b>0</b>	
TWCJ2 On 09/11/2023 Spot Bond					0.00000	100.39876				0.00	0	
<b>Total TWCJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWCJ28</b>										<b>0.00</b>	<b>0</b>	
TWCM2 On 09/11/2023 Spot Bond					0.00000	100.32538				0.00	0	
<b>Total TWCM28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWCM28</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			11.30500	104.97323	11.30500	104.94186				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.05231				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.05569				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.05311				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.05648				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.05204				0.00	0	
<b>Total UU1A07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A07</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.05727				0.00	0	
<b>Total UU1A08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A08</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond			11.07500	11.07500	11.07500	100.63751				0.00	0	
<b>Total UU1A09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A09</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A10 On 15/05/2024 Spot Bond					0.00000	100.05178				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>	
UU1A11 On 15/05/2026 Spot Bond					0.00000	100.05648				0.00	0	
<b>Total UU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A11</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.05727				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>	
UU1B02 On 15/05/2026 Spot Bond					0.00000	100.05853				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>	
UU1B04 On 15/05/2026 Spot Bond					0.00000	100.05858				0.00	0	
<b>Total UU1B04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B04</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.06410				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>	
UU1C02 On 15/05/2026 Spot Bond					0.00000	100.06515				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>	
UU1C03 On 15/05/2026 Spot Bond					0.00000	100.06357				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>	
UU1C04 On 15/05/2026 Spot Bond					0.00000	100.06357				0.00	0	
<b>Total UU1C04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C04</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	99.72252				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	100.62072				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	100.52657				0.00	0	
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 VKE18</b>										<b>0.00</b>	<b>0</b>	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.17218				0.00	0	
<b>Total VKE19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE19</b>										<b>0.00</b>	<b>0</b>	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.17232				0.00	0	
<b>Total VKE20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE20</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.00000				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>2.85e+017</b>	<b>353,712,612,900</b>	<b>737,121,231,10</b>
<b>Total for SPOT :</b>										<b>2.85e+017</b>	<b>353,712,612,900</b>	<b>737,121,231,10</b>
<b>Total Futures</b>										<b>2.85e+017</b>	<b>353,712,622,652</b>	<b>737,122,566,28</b>
<b>Total Options</b>										<b>19 676 947.50</b>	<b>12,750</b>	<b>110,87</b>
<b>Grand Total:</b>										<b>2.85e+017</b>	<b>353,712,635,402</b>	<b>737,122,677,16</b>