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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 16/08/2023

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			12.69599	72.30953	12.79942	71.85652			0.00	0	
ES33 On 01/02/2024 Bond Future			12.83726	73.95679	12.94517	73.49367			0.00	0	
ES33 On 02/05/2024 Bond Future			12.98265	71.84290	13.09540	71.36884			0.00	0	
ES33 On 01/08/2024 Bond Future			13.13151	73.49334	13.24939	73.00801			0.00	0	
ES33 On 07/11/2024 Bond Future			13.33425	71.39964	13.45837	70.90169			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			13.15579	68.26973	13.26403	67.72912			0.00	0	
ES42 On 01/02/2024 Bond Future			13.28454	69.82511	13.39704	69.27233			0.00	0	
ES42 On 02/05/2024 Bond Future			13.42167	67.15417	13.53889	66.58845			0.00	0	
ES42 On 01/08/2024 Bond Future			13.55918	68.69599	13.68123	68.11690			0.00	0	
ES42 On 07/11/2024 Bond Future			13.73976	66.02400	13.86778	65.43022			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			173.12722	173.12722	173.06343	173.06343			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	Bond Future			175.28398	175.28398	175.21939	175.21939			0.00	0	2'
I2025	On	02/05/2024	Bond Future			179.28108	179.28108	179.21420	179.21420			0.00	0	
I2025	On	01/08/2024	Bond Future			181.57173	181.57173	181.50301	181.50301			0.00	0	
I2025	On	07/11/2024	Bond Future			185.80920	185.80920	185.73606	185.73606			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	Bond Future			125.29364	125.29364	125.25198	125.25198			0.00	0	1,28
I2029	On	01/02/2024	Bond Future			128.14779	128.14779	128.10551	128.10551			0.00	0	7'
I2029	On	02/05/2024	Bond Future			129.70843	129.70843	129.66484	129.66484			0.00	0	
I2029	On	01/08/2024	Bond Future			132.69037	132.69037	132.64504	132.64504			0.00	0	
I2029	On	07/11/2024	Bond Future			134.39312	134.39312	134.34524	134.34524			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	Bond Future			119.62785	119.62785	119.74950	119.74950			0.00	0	2,28
I2033	On	01/02/2024	Bond Future			122.35297	122.35297	122.47768	122.47768			0.00	0	6,14
I2033	On	02/05/2024	Bond Future			123.68645	123.68645	123.81366	123.81366			0.00	0	
I2033	On	01/08/2024	Bond Future			126.52999	126.52999	126.65943	126.65943			0.00	0	
I2033	On	07/11/2024	Bond Future			127.99102	127.99102	128.12200	128.12200			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	Bond Future			130.06368	130.06368	130.38625	130.38625			0.00	0	4,66
I2038	On	01/02/2024	Bond Future			131.01618	131.01618	131.34666	131.34666			0.00	0	
I2038	On	02/05/2024	Bond Future			134.00355	134.00355	134.34106	134.34106			0.00	0	
I2038	On	01/08/2024	Bond Future			135.02424	135.02424	135.36934	135.36934			0.00	0	
I2038	On	07/11/2024	Bond Future			138.17335	138.17335	138.52455	138.52455			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	Bond Future			112.83092	112.83092	113.38039	113.38039			0.00	0	16,14
I2046	On	01/02/2024	Bond Future			115.40114	115.40114	115.96361	115.96361			0.00	0	
I2046	On	02/05/2024	Bond Future			115.89299	115.89299	116.46803	116.46803			0.00	0	
I2046	On	01/08/2024	Bond Future			118.55686	118.55686	119.14450	119.14450			0.00	0	
I2046	On	07/11/2024	Bond Future			119.13081	119.13081	119.73131	119.73131			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	Bond Future			114.88413	114.88413	115.49862	115.49862			0.00	0	14,08
I2050	On	01/02/2024	Bond Future			115.26146	115.26146	115.89038	115.89038			0.00	0	
I2050	On	02/05/2024	Bond Future			117.88977	117.88977	118.53226	118.53226			0.00	0	
I2050	On	01/08/2024	Bond Future			118.30320	118.30320	118.96062	118.96062			0.00	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
I2050	On	07/11/2024	Bond Future			121.06192	121.06192	121.73282	121.73282			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			9.02325	107.90603	9.02925	107.88962		4.18	47,802,371.29	443	133,47
R186	On	01/02/2024	Bond Future			9.00865	105.02729	9.01514	105.01080		4.11	0.00	0	
R186	On	02/05/2024	Bond Future			8.98995	107.39752	8.99735	107.38018		3.69	0.00	0	
R186	On	01/08/2024	Bond Future			8.95833	104.53093	8.96685	104.51267		3.43	0.00	0	
R186	On	07/11/2024	Bond Future			8.99748	106.93766	9.00812	106.91726		2.97	0.00	0	
<b>Total R186 Future</b>												<b>47,802,371.29</b>	<b>443</b>	<b>133,47</b>
R186	On	02/11/2023	Bond Future	9.15	Call			1,047.99000	1.04799	1,051,790	4.37	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			718.39000	0.71839	705,780	4.37	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,451.67000	1.45167	1,457,490	4.49	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			497.88000	0.49788	487,290	4.49	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,470.68000	1.47068	1,476,580	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			489.86000	0.48986	479,350	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,489.61000	1.48961	1,495,600	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			481.77000	0.48177	471,350	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			3,793.88000	3.79388	3,807,120	5.08	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			76.05000	0.07605	72,880	5.08	0.00	0	1,7
R186	On	01/02/2024	Bond Future	9.51	Call			1,998.52000	1.99852	2,005,880	4.50	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			750.61000	0.75061	741,480	4.50	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,016.29000	2.01629	2,023,700	4.51	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			743.36000	0.74336	734,280	4.51	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			1,981.07000	1.98107	1,988,380	4.50	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			758.19000	0.75819	749,010	4.50	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,745.99000	2.74599	2,730,840	3.37	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			2,508.37000	2.50837	2,517,560	4.20	0.00	0	2,0
R186	On	02/05/2024	Bond Future	9.73	Put			809.55000	0.80955	801,400	4.20	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			387.00000	0.38700	389,130	3.36	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,782.11000	2.78211	2,766,900	3.36	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			3,712.01000	3.71201	3,723,510	4.53	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Put			490.59000	0.49059	484,750	4.53	0.00	0	2,0
R186	On	02/05/2024	Bond Future	8.00	Call			393.03000	0.39303	395,190	3.37	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			2,764.02000	2.76402	2,748,840	3.37	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			399.12000	0.39912	401,310	3.37	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call			1,131.02000	1.13102	1,137,140	3.41	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put			1,704.67000	1.70467	1,692,530	3.41	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call			1,109.00000	1.10900	1,115,030	3.40	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put			1,725.81000	1.72581	1,713,580	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 Inter
R186	On	01/08/2024	Bond Future	8.69	Call		1,120.18000	1.12018	1,126,260	3.40		0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		1,715.41000	1.71541	1,703,230	3.40		0.00	0	
R186	On	07/11/2024	Bond Future	9.14	Put		1,355.90000	1.35590	1,344,780	3.13		0.00	0	
R186	On	07/11/2024	Bond Future	9.15	Call		1,620.14000	1.62014	1,629,450	3.13		0.00	0	
R186	On	07/11/2024	Bond Future	9.15	Put		1,348.65000	1.34865	1,337,560	3.13		0.00	0	
R186	On	07/11/2024	Bond Future	9.13	Call		1,596.48000	1.59648	1,605,720	3.12		0.00	0	
R186	On	07/11/2024	Bond Future	9.13	Put		1,363.20000	1.36320	1,352,040	3.12		0.00	0	
R186	On	07/11/2024	Bond Future	9.14	Call		1,608.29000	1.60829	1,617,570	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>47,802,371.29</b>	<b>443</b>	<b>140,96</b>
R197	On	02/11/2023	Bond Future			342.37344	342.37344	341.90984	341.90984			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			258.25912	258.25912	258.30001	258.30001			0.00	0	4,7
R202	On	01/02/2024	Bond Future			259.18952	259.18952	259.23223	259.23223			0.00	0	46
R202	On	02/05/2024	Bond Future			265.09970	265.09970	265.14226	265.14226			0.00	0	
R202	On	01/08/2024	Bond Future			266.11527	266.11527	266.15880	266.15880			0.00	0	
R202	On	07/11/2024	Bond Future			272.32226	272.32226	272.36253	272.36253			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,20</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>5,20</b>
R2030	On	02/11/2023	Bond Future			10.39020	91.36041	10.40836	91.28426		8.85	545,969,810.16	5,976	88,84
R2030	On	01/02/2024	Bond Future			10.45376	89.41373	10.47286	89.33608		8.98	0.00	0	
R2030	On	02/05/2024	Bond Future			10.52707	91.43142	10.54733	91.35166		8.44	0.00	0	
R2030	On	01/08/2024	Bond Future			10.60363	89.50662	10.62521	89.42459		8.10	0.00	0	
R2030	On	07/11/2024	Bond Future			10.72277	91.56682	10.74614	91.48146		7.60	0.00	0	
<b>Total R2030 Future</b>												<b>545,969,810.16</b>	<b>5,976</b>	<b>88,84</b>
R2030	On	02/11/2023	Bond Future	9.57	Call		314.26000	0.31426	321,390	8.45		0.00	0	80
R2030	On	02/11/2023	Bond Future	9.57	Put		3,916.14000	3.91614	3,847,120	8.45		0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Call		624.31000	0.62431	638,120	8.58		0.00	0	50
R2030	On	02/11/2023	Bond Future	9.89	Put		2,830.28000	2.83028	2,767,940	8.58		0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call		878.79000	0.87879	897,500	8.71		0.00	0	80
R2030	On	02/11/2023	Bond Future	10.80	Put		896.95000	0.89695	862,740	9.39		0.00	0	
R2030	On	02/11/2023	Bond Future	11.12	Put		564.02000	0.56402	538,900	9.74		0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Call		1,484.45000	1.48445	1,513,180	8.98		0.00	0	50
R2030	On	02/11/2023	Bond Future	10.39	Put		1,561.44000	1.56144	1,514,020	8.98		0.00	0	
R2030	On	02/11/2023	Bond Future	10.62	Call		2,033.12000	2.03312	2,069,370	9.21		0.00	0	50
R2030	On	02/11/2023	Bond Future	10.62	Put		1,151.63000	1.15163	1,111,730	9.21		0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		2,519.56000	2.51956	2,561,500	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	Opt Intert
R2030 On 02/11/2023 Bond Future	12.27	Put			91.56000	0.09156	85,290	10.98		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.81	Call			2,547.99000	2.54799	2,590,240	9.41		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			884.44000	0.88444	850,540	9.41		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			2,576.39000	2.57639	2,618,950	9.42		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			871.92000	0.87192	838,330	9.42		0.00	0	
R2030 On 02/11/2023 Bond Future	11.12	Call			3,485.01000	3.48501	3,536,040	9.74		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.07	Put			2,311.08000	2.31108	2,253,640	8.71		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Call			4,508.25000	4.50825	4,566,460	10.08		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Put			352.45000	0.35245	334,510	10.08		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.57	Call			4,989.70000	4.98970	5,050,590	10.23		0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			283.54000	0.28354	268,280	10.23		0.00	0	80
R2030 On 02/11/2023 Bond Future	12.27	Call			7,483.15000	7.48315	7,553,030	10.98		0.00	0	
R2030 On 01/02/2024 Bond Future	9.89	Call			1,170.14000	1.17014	1,190,900	8.78		0.00	0	50
R2030 On 01/02/2024 Bond Future	9.89	Put			3,578.11000	3.57811	3,521,220	8.78		0.00	0	
R2030 On 01/02/2024 Bond Future	9.93	Call			1,228.24000	1.22824	1,249,820	8.80		0.00	0	1,300
R2030 On 01/02/2024 Bond Future	9.93	Put			3,468.39000	3.46839	3,412,320	8.80		0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Call			1,449.07000	1.44907	1,473,600	8.87		0.00	0	40
R2030 On 01/02/2024 Bond Future	10.07	Put			3,104.85000	3.10485	3,051,730	8.87		0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Call			1,604.59000	1.60459	1,631,080	8.93		0.00	0	20
R2030 On 01/02/2024 Bond Future	10.16	Put			2,887.16000	2.88716	2,836,000	8.93		0.00	0	
R2030 On 01/02/2024 Bond Future	9.57	Call			780.22000	0.78022	795,000	8.70		0.00	0	40
R2030 On 01/02/2024 Bond Future	9.57	Put			4,544.70000	4.54470	4,481,830	8.70		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Call			3,508.20000	3.50820	3,552,930	9.58		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Put			1,398.17000	1.39817	1,365,250	9.58		0.00	0	70
R2030 On 01/02/2024 Bond Future	11.31	Call			4,376.39000	4.37639	4,426,970	9.86		0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Put			1,054.65000	1.05465	1,027,580	9.86		0.00	0	1,300
R2030 On 01/02/2024 Bond Future	10.00	Call			1,334.58000	1.33458	1,357,610	8.83		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.00	Put			3,281.96000	3.28196	3,227,340	8.83		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			4,522.66000	4.52266	4,574,120	9.90		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			1,007.47000	1.00747	981,280	9.90		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			4,552.02000	4.55202	4,603,640	9.91		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			998.20000	0.99820	972,170	9.91		0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Call			2,046.48000	2.04648	2,078,090	9.08		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.39	Put			2,383.94000	2.38394	2,337,900	9.08		0.00	0	
R2030 On 01/02/2024 Bond Future	11.85	Call			6,020.92000	6.02092	6,079,870	10.36		0.00	0	
R2030 On 01/02/2024 Bond Future	11.85	Put			638.54000	0.63854	619,840	10.36		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.86	Call			6,052.47000	6.05247	6,111,550	10.37		0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Put			632.52000	0.63252	613,950	10.37		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.35	Call			4,493.38000	4.49338	4,544,660	9.89		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			1,016.83000	1.01683	990,460	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 Intert
R2030 On 01/02/2024 Bond Future	12.10	Call			6,819.74000	6.81974	6,881,790	10.59		0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Put			504.41000	0.50441	488,810	10.59		0.00	0	40
R2030 On 01/02/2024 Bond Future	11.75	Call			5,706.91000	5.70691	5,764,480	10.27		0.00	0	
R2030 On 01/02/2024 Bond Future	11.75	Put			701.40000	0.70140	681,320	10.27		0.00	0	20
R2030 On 02/05/2024 Bond Future	9.66	Put			4,736.12000	4.73612	4,676,270	8.15		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Call			1,353.74000	1.35374	1,376,210	8.20		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Put			4,314.19000	4.31419	4,256,900	8.20		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Put			4,287.40000	4.28740	4,230,290	8.20		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Call			1,381.89000	1.38189	1,404,720	8.21		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Put			4,260.44000	4.26044	4,203,510	8.21		0.00	0	
R2030 On 02/05/2024 Bond Future	10.16	Call			1,907.57000	1.90757	1,936,440	8.39		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Put			3,447.76000	3.44776	3,396,870	8.39		0.00	0	
R2030 On 02/05/2024 Bond Future	9.66	Call			1,158.55000	1.15855	1,178,460	8.15		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.62	Put			2,536.42000	2.53642	2,494,120	8.70		0.00	0	
R2030 On 02/05/2024 Bond Future	10.82	Call			3,278.52000	3.27852	3,319,590	8.86		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.82	Put			2,213.75000	2.21375	2,175,060	8.86		0.00	0	
R2030 On 02/05/2024 Bond Future	11.12	Call			4,019.59000	4.01959	4,065,760	9.10		0.00	0	50
R2030 On 02/05/2024 Bond Future	11.12	Put			1,801.56000	1.80156	1,767,970	9.10		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Call			1,367.91000	1.36791	1,390,560	8.20		0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Put			1,014.23000	1.01423	992,230	9.78		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	12.38	Call			7,582.99000	7.58299	7,645,750	10.04		0.00	0	
R2030 On 02/05/2024 Bond Future	12.38	Put			722.18000	0.72218	705,180	10.04		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	13.15	Call			9,879.64000	9.87964	9,949,940	10.04		0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Put			333.97000	0.33397	324,510	10.04		0.00	0	50
R2030 On 02/05/2024 Bond Future	10.62	Call			2,821.75000	2.82175	2,859,210	8.70		0.00	0	50
R2030 On 02/05/2024 Bond Future	11.94	Call			6,289.80000	6.28980	6,347,560	9.78		0.00	0	
R2030 On 01/08/2024 Bond Future	10.38	Call			2,438.24000	2.43824	2,472,450	8.19		0.00	0	
R2030 On 01/08/2024 Bond Future	10.38	Put			3,375.89000	3.37589	3,328,070	8.19		0.00	0	
R2030 On 01/08/2024 Bond Future	10.39	Call			2,457.37000	2.45737	2,491,750	8.20		0.00	0	
R2030 On 01/08/2024 Bond Future	10.39	Put			3,356.54000	3.35654	3,308,890	8.20		0.00	0	
R2030 On 01/08/2024 Bond Future	10.37	Call			2,419.54000	2.41954	2,453,570	8.18		0.00	0	
R2030 On 01/08/2024 Bond Future	10.37	Put			3,395.68000	3.39568	3,347,680	8.18		0.00	0	
R2030 On 07/11/2024 Bond Future	10.74	Put			3,152.81000	3.15281	3,108,190	7.75		0.00	0	
R2030 On 07/11/2024 Bond Future	10.75	Call			3,150.44000	3.15044	3,191,340	7.76		0.00	0	
R2030 On 07/11/2024 Bond Future	10.75	Put			3,136.35000	3.13635	3,091,890	7.76		0.00	0	
R2030 On 07/11/2024 Bond Future	10.76	Call			3,170.95000	3.17095	3,212,000	7.77		0.00	0	
R2030 On 07/11/2024 Bond Future	10.76	Put			3,120.38000	3.12038	3,076,070	7.77		0.00	0	
R2030 On 07/11/2024 Bond Future	10.74	Call			3,130.39000	3.13039	3,171,130	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>545,969,810.16</b>	<b>5,976</b>	<b>108,42</b>
R2032 On 02/11/2023 Bond Future			11.17049	85.18966	11.22058	84.95000		11.10	170,123,751.02	1,997	196,1'
R2032 On 01/02/2024 Bond Future			11.25838	87.10996	11.31069	86.86515		11.11	0.00	0	
R2032 On 02/05/2024 Bond Future			11.35210	84.91311	11.40694	84.66237		11.03	0.00	0	
R2032 On 01/08/2024 Bond Future			11.44819	86.84526	11.50573	86.58837		9.83	0.00	0	
R2032 On 07/11/2024 Bond Future			11.59045	84.67870	11.65139	84.41445		9.96	0.00	0	
<b>Total R2032 Future</b>									<b>170,123,751.02</b>	<b>1,997</b>	<b>196,11</b>
R2032 On 02/11/2023 Bond Future	10.35	Call			332.98000	0.33298	366,050	10.35	0.00	0	7,7'
R2032 On 02/11/2023 Bond Future	10.35	Put			4,628.58000	4.62858	4,421,990	10.35	0.00	0	
R2032 On 02/11/2023 Bond Future	10.58	Call			570.40000	0.57040	621,090	10.57	0.00	0	50
R2032 On 02/11/2023 Bond Future	10.58	Put			3,703.84000	3.70384	3,514,870	10.57	0.00	0	
R2032 On 02/11/2023 Bond Future	10.59	Call			583.15000	0.58315	634,690	10.58	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.09	Put			2,107.17000	2.10717	1,967,730	11.23	0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			1,755.93000	1.75593	1,631,700	11.44	0.00	0	
R2032 On 02/11/2023 Bond Future	10.71	Call			751.16000	0.75116	813,520	10.72	0.00	0	50
R2032 On 02/11/2023 Bond Future	10.71	Put			3,236.52000	3.23652	3,059,220	10.72	0.00	0	
R2032 On 02/11/2023 Bond Future	11.00	Call			1,280.50000	1.28050	1,371,510	11.10	0.00	0	
R2032 On 02/11/2023 Bond Future	11.00	Put			2,342.62000	2.34262	2,193,970	11.10	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.09	Call			1,480.52000	1.48052	1,580,740	11.23	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.60	Put			1,105.73000	1.10573	1,015,460	11.95	0.00	0	15,50
R2032 On 02/11/2023 Bond Future	11.22	Call			1,797.11000	1.79711	1,910,530	11.41	0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			1,799.88000	1.79988	1,673,640	11.41	0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			1,822.77000	1.82277	1,937,190	11.42	0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			1,777.80000	1.77780	1,652,560	11.42	0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			1,848.61000	1.84861	1,964,040	11.44	0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Put			440.62000	0.44062	396,150	12.89	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.28	Call			1,953.93000	1.95393	2,073,360	11.49	0.00	0	
R2032 On 02/11/2023 Bond Future	11.28	Put			1,670.78000	1.67078	1,550,550	11.49	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.50	Call			2,582.12000	2.58212	2,722,590	11.81	0.00	0	
R2032 On 02/11/2023 Bond Future	11.50	Put			1,261.45000	1.26145	1,162,260	11.81	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.60	Call			2,892.43000	2.89243	3,041,820	11.95	0.00	0	
R2032 On 02/11/2023 Bond Future	10.59	Put			3,666.51000	3.66651	3,478,390	10.58	0.00	0	
R2032 On 02/11/2023 Bond Future	11.78	Call			3,484.42000	3.48442	3,648,610	12.21	0.00	0	
R2032 On 02/11/2023 Bond Future	11.78	Put			867.51000	0.86751	792,040	12.21	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.90	Call			3,899.57000	3.89957	4,072,660	12.39	0.00	0	
R2032 On 02/11/2023 Bond Future	11.90	Put			735.31000	0.73531	668,740	12.39	0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Call			5,218.14000	5.21814	5,413,330	12.89	0.00	0	
R2032 On 01/02/2024 Bond Future	10.76	Call			1,508.13000	1.50813	1,590,330	10.89	0.00	0	1,20
R2032 On 01/02/2024 Bond Future	10.76	Put			4,132.56000	4.13256	3,969,950	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	Opt Intert
R2032 On 01/02/2024 Bond Future	11.75	Call			3,908.76000	3.90876	4,056,640	11.91		0.00	0	
R2032 On 01/02/2024 Bond Future	11.75	Put			1,889.07000	1.88907	1,792,140	11.91		0.00	0	20
R2032 On 01/02/2024 Bond Future	10.01	Call			544.25000	0.54425	582,210	10.47		0.00	0	1,20
R2032 On 01/02/2024 Bond Future	10.01	Put			6,916.86000	6.91686	6,710,010	10.47		0.00	0	
R2032 On 01/02/2024 Bond Future	10.59	Call			1,224.19000	1.22419	1,295,080	10.76		0.00	0	50
R2032 On 01/02/2024 Bond Future	10.59	Put			4,680.29000	4.68029	4,506,370	10.76		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			4,208.66000	4.20866	4,362,340	12.02		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			1,738.13000	1.73813	1,647,000	12.02		0.00	0	
R2032 On 01/02/2024 Bond Future	10.78	Call			1,544.53000	1.54453	1,628,100	10.91		0.00	0	20
R2032 On 01/02/2024 Bond Future	10.78	Put			4,071.80000	4.07180	3,910,560	10.91		0.00	0	50
R2032 On 01/02/2024 Bond Future	11.09	Call			2,176.59000	2.17659	2,281,550	11.20		0.00	0	
R2032 On 01/02/2024 Bond Future	11.09	Put			3,215.74000	3.21574	3,075,890	11.20		0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Call			7,120.87000	7.12087	7,315,220	13.02		0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Put			819.90000	0.81990	769,440	13.02		0.00	0	50
R2032 On 01/02/2024 Bond Future	11.83	Call			4,147.90000	4.14790	4,300,440	12.00		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			1,767.28000	1.76728	1,675,010	12.00		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			4,178.35000	4.17835	4,331,460	12.01		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			1,752.76000	1.75276	1,661,060	12.01		0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Call			6,323.17000	6.32317	6,508,680	12.76		0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Put			1,000.07000	1.00007	940,770	12.76		0.00	0	20
R2032 On 01/02/2024 Bond Future	12.62	Call			6,737.09000	6.73709	6,927,350	12.89		0.00	0	
R2032 On 01/02/2024 Bond Future	12.62	Put			901.78000	0.90178	847,230	12.89		0.00	0	1,20
R2032 On 02/05/2024 Bond Future	10.54	Put			5,574.44000	5.57444	5,399,310	10.67		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Call			1,509.94000	1.50994	1,586,100	10.68		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Put			5,541.61000	5.54161	5,367,030	10.68		0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Put			5,411.92000	5.41192	5,239,600	10.71		0.00	0	
R2032 On 02/05/2024 Bond Future	10.65	Call			1,672.87000	1.67287	1,754,680	10.75		0.00	0	1,50
R2032 On 02/05/2024 Bond Future	10.65	Put			5,221.32000	5.22132	5,052,390	10.75		0.00	0	
R2032 On 02/05/2024 Bond Future	10.36	Call			1,236.99000	1.23699	1,302,870	10.58		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.36	Put			6,196.33000	6.19633	6,011,470	10.58		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			1,494.25000	1.49425	1,569,860	10.67		0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Put			3,984.50000	3.98450	3,841,130	11.11		0.00	0	
R2032 On 02/05/2024 Bond Future	11.35	Call			3,119.76000	3.11976	3,242,050	11.36		0.00	0	1,50
R2032 On 02/05/2024 Bond Future	11.35	Put			3,380.12000	3.38012	3,251,670	11.36		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Call			1,525.73000	1.52573	1,602,450	10.68		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Put			5,508.93000	5.50893	5,334,910	10.68		0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Call			1,573.95000	1.57395	1,652,370	10.71		0.00	0	50
R2032 On 02/05/2024 Bond Future	13.18	Put			977.66000	0.97766	928,220	13.07		0.00	0	50
R2032 On 02/05/2024 Bond Future	13.35	Call			9,127.93000	9.12793	9,334,640	13.07		0.00	0	
R2032 On 02/05/2024 Bond Future	13.35	Put			840.47000	0.84047	796,440	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 Intere
R2032 On 02/05/2024 Bond Future	10.86	Call			2,051.26000	2.05126	2,145,210	10.91		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.86	Put			4,596.07000	4.59607	4,439,280	10.91		0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Call			2,521.88000	2.52188	2,629,250	11.11		0.00	0	50
R2032 On 02/05/2024 Bond Future	12.90	Call			7,688.02000	7.68802	7,880,000	12.97		0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Put			1,220.79000	1.22079	1,162,030	12.97		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	13.18	Call			8,584.18000	8.58418	8,785,480	13.07		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Call			2,575.86000	2.57586	2,685,940	9.75		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Put			4,226.17000	4.22617	4,079,360	9.75		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Call			2,597.01000	2.59701	2,707,650	9.75		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Put			4,201.64000	4.20164	4,055,390	9.75		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Call			2,555.13000	2.55513	2,664,650	9.74		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Put			4,251.15000	4.25115	4,103,780	9.74		0.00	0	
R2032 On 07/11/2024 Bond Future	11.47	Put			4,217.07000	4.21707	4,079,410	10.15		0.00	0	
R2032 On 07/11/2024 Bond Future	11.48	Call			3,449.86000	3.44986	3,576,930	10.15		0.00	0	
R2032 On 07/11/2024 Bond Future	11.48	Put			4,195.79000	4.19579	4,058,610	10.15		0.00	0	
R2032 On 07/11/2024 Bond Future	11.49	Call			3,472.80000	3.47280	3,600,360	10.16		0.00	0	
R2032 On 07/11/2024 Bond Future	11.49	Put			4,174.98000	4.17498	4,038,290	10.16		0.00	0	
R2032 On 07/11/2024 Bond Future	11.47	Call			3,427.35000	3.42735	3,553,940	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>170,123,751.02</b>	<b>1,997</b>	<b>238,71</b>
R2035 On 02/11/2023 Bond Future			11.84831	83.36723	11.96141	82.76708		13.36		16,673,446.00	200	168,60
R2035 On 01/02/2024 Bond Future			11.95636	85.24629	12.07414	84.63293		12.87		0.00	0	
R2035 On 02/05/2024 Bond Future			12.06052	82.65659	12.18322	82.02892		13.12		0.00	0	
R2035 On 01/08/2024 Bond Future			12.16582	84.53773	12.29375	83.89530		12.41		0.00	0	
R2035 On 07/11/2024 Bond Future			12.31786	81.96913	12.45215	81.31013		12.10		0.00	0	
<b>Total R2035 Future</b>										<b>16,673,446.00</b>	<b>200</b>	<b>168,61</b>
R2035 On 02/11/2023 Bond Future	10.62	Call			134.89000	0.13489	175,490	12.25		0.00	0	40
R2035 On 02/11/2023 Bond Future	10.62	Put			7,673.77000	7.67377	7,114,220	12.25		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			499.92000	0.49992	614,320	12.82		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.12	Put			5,118.48000	5.11848	4,632,730	12.82		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			909.31000	0.90931	1,085,590	13.23		0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Put			2,766.95000	2.76695	2,421,650	13.74		0.00	0	
R2035 On 02/11/2023 Bond Future	13.59	Put			255.39000	0.25539	202,880	16.39		0.00	0	70
R2035 On 02/11/2023 Bond Future	11.42	Call			926.50000	0.92650	1,105,090	13.25		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,856.97000	3.85697	3,435,410	13.25		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			943.77000	0.94377	1,124,660	13.26		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,818.77000	3.81877	3,399,510	13.26		0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Call			1,586.19000	1.58619	1,841,040	13.74		0.00	0	70
R2035 On 02/11/2023 Bond Future	11.41	Put			3,895.29000	3.89529	3,471,420	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	Op Interest
R2035 On 02/11/2023 Bond Future	12.24	Call			3,011.02000	3.01102	3,379,910	14.51		0.00	0	76
R2035 On 02/11/2023 Bond Future	12.24	Put			1,559.05000	1.55905	1,327,790	14.51		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			5,224.87000	5.22487	5,698,990	15.43		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			719.93000	0.71993	593,900	15.43		0.00	0	40
R2035 On 02/11/2023 Bond Future	13.59	Call			8,244.07000	8.24407	8,791,710	16.39		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			3,365.69000	3.36569	3,701,310	13.44		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			2,819.94000	2.81994	2,542,200	13.44		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			7,751.02000	7.75102	8,243,200	15.15		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			1,000.83000	1.00083	879,650	15.15		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Call			467.56000	0.46756	554,250	11.84		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Put			8,520.46000	8.52046	7,993,790	11.84		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			1,010.84000	1.01084	1,166,390	12.17		0.00	0	40
R2035 On 01/02/2024 Bond Future	11.12	Put			6,173.44000	6.17344	5,715,630	12.17		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			3,394.88000	3.39488	3,732,100	13.45		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			2,797.84000	2.79784	2,521,700	13.45		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			3,424.17000	3.42417	3,762,980	13.46		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			2,775.90000	2.77590	2,501,350	13.46		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			6,791.52000	6.79152	6,353,250	12.58		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			1,579.97000	1.57997	1,770,760	12.58		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			6,752.35000	6.75235	6,315,470	12.58		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			1,547.39000	1.54739	1,735,410	12.57		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			6,830.85000	6.83085	6,391,200	12.57		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			1,563.63000	1.56363	1,753,030	12.58		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Call			2,942.14000	2.94214	3,218,220	12.23		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Put			5,461.71000	5.46171	5,095,360	12.23		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Call			2,964.89000	2.96489	3,242,280	12.24		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Put			5,432.34000	5.43234	5,067,300	12.24		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Call			2,919.48000	2.91948	3,194,240	12.23		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Put			5,491.21000	5.49121	5,123,540	12.23		0.00	0	
R2035 On 07/11/2024 Bond Future	12.17	Put			5,180.33000	5.18033	4,838,770	12.26		0.00	0	
R2035 On 07/11/2024 Bond Future	12.18	Call			3,811.38000	3.81138	4,130,010	12.27		0.00	0	
R2035 On 07/11/2024 Bond Future	12.18	Put			5,154.81000	5.15481	4,814,440	12.27		0.00	0	
R2035 On 07/11/2024 Bond Future	12.19	Call			3,835.89000	3.83589	4,155,720	12.28		0.00	0	
R2035 On 07/11/2024 Bond Future	12.19	Put			5,129.40000	5.12940	4,790,230	12.28		0.00	0	
R2035 On 07/11/2024 Bond Future	12.17	Call			3,786.94000	3.78694	4,104,380	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>16,673,446.00</b>	<b>200</b>	<b>173,20</b>
R2037 On 02/11/2023 Bond Future			12.20325	78.23966	12.32070	77.61987		14.44		8,528,122.94	109	63,94
R2037 On 01/02/2024 Bond Future			12.31025	75.74687	12.43230	75.11336		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			12.42389	77.45593	12.55083	76.80775		14.25		0.00	0	
R2037	On	01/08/2024			12.54261	74.96241	12.67483	74.29911		14.55		0.00	0	
R2037	On	07/11/2024			12.69211	76.68534	12.83039	76.00547		13.43		0.00	0	
<b>Total R2037 Future</b>											<b>8,528,122.94</b>	<b>109</b>	<b>140,85</b>	
R2037	On	02/11/2023	11.55	Call			585.27000	0.58527	719,220	13.74		0.00	0	
R2037	On	02/11/2023	11.55	Put			4,792.65000	4.79265	4,306,810	13.74		0.00	0	
R2037	On	02/11/2023	11.56	Call			598.05000	0.59805	734,130	13.76		0.00	0	
R2037	On	02/11/2023	11.56	Put			4,748.66000	4.74866	4,264,950	13.76		0.00	0	
R2037	On	02/11/2023	11.57	Call			611.02000	0.61102	749,250	13.77		0.00	0	
R2037	On	02/11/2023	13.89	Put			295.92000	0.29592	235,280	17.55		0.00	0	7:
R2037	On	02/11/2023	11.57	Put			4,704.92000	4.70492	4,223,360	13.77		0.00	0	
R2037	On	02/11/2023	12.02	Call			1,401.33000	1.40133	1,646,380	14.47		0.00	0	7:
R2037	On	02/11/2023	12.02	Put			3,003.22000	3.00322	2,628,480	14.47		0.00	0	
R2037	On	02/11/2023	12.52	Call			2,747.01000	2.74701	3,111,850	15.31		0.00	0	7:
R2037	On	02/11/2023	12.52	Put			1,712.20000	1.71220	1,457,250	15.31		0.00	0	
R2037	On	02/11/2023	13.89	Call			7,904.37000	7.90437	8,463,520	17.55		0.00	0	
R2037	On	01/02/2024	12.32	Call			2,833.82000	2.83382	3,145,880	15.19		0.00	0	
R2037	On	01/02/2024	12.32	Put			3,416.43000	3.41643	3,094,980	15.19		0.00	0	
R2037	On	01/02/2024	13.93	Call			8,148.17000	8.14817	8,663,020	17.65		0.00	0	
R2037	On	01/02/2024	13.93	Put			974.46000	0.97446	855,800	17.65		0.00	0	2,5:
R2037	On	01/02/2024	12.09	Call			2,254.03000	2.25403	2,526,240	14.84		0.00	0	2,5:
R2037	On	01/02/2024	12.09	Put			4,050.78000	4.05078	3,689,480	14.84		0.00	0	
R2037	On	01/02/2024	12.31	Call			2,807.35000	2.80735	3,117,710	15.17		0.00	0	
R2037	On	01/02/2024	12.31	Put			3,442.16000	3.44216	3,119,010	15.17		0.00	0	
R2037	On	01/02/2024	12.33	Call			2,860.41000	2.86041	3,174,170	15.20		0.00	0	
R2037	On	01/02/2024	12.33	Put			3,390.87000	3.39087	3,071,120	15.20		0.00	0	
R2037	On	01/02/2024	12.93	Call			4,648.41000	4.64841	5,054,950	16.14		0.00	0	
R2037	On	01/02/2024	12.93	Put			2,144.34000	2.14434	1,917,370	16.14		0.00	0	2,5:
R2037	On	02/05/2024	11.44	Put			7,353.07000	7.35307	6,884,830	13.45		0.00	0	
R2037	On	02/05/2024	11.45	Call			1,406.52000	1.40652	1,587,860	13.46		0.00	0	
R2037	On	02/05/2024	11.45	Put			7,311.63000	7.31163	6,844,790	13.46		0.00	0	
R2037	On	02/05/2024	11.43	Call			1,376.10000	1.37610	1,554,650	13.44		0.00	0	
R2037	On	02/05/2024	11.43	Put			7,394.66000	7.39466	6,925,030	13.44		0.00	0	
R2037	On	02/05/2024	11.44	Call			1,391.26000	1.39126	1,571,200	13.45		0.00	0	
R2037	On	01/08/2024	12.10	Call			2,957.74000	2.95774	3,237,910	14.40		0.00	0	
R2037	On	01/08/2024	12.10	Put			5,905.33000	5.90533	5,522,200	14.40		0.00	0	
R2037	On	01/08/2024	12.11	Call			2,979.87000	2.97987	3,261,340	14.41		0.00	0	
R2037	On	01/08/2024	12.11	Put			5,874.74000	5.87474	5,492,910	14.41		0.00	0	
R2037	On	01/08/2024	12.09	Call			2,935.69000	2.93569	3,214,550	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			5.93605000	5.93605	5,551,610	14.39		0.00	0	
R2037	On	07/11/2024	Bond Future	12.57	Put			5.251.96000	5.25196	4,904,930	13.50		0.00	0	
R2037	On	07/11/2024	Bond Future	12.58	Call			3.988.86000	3.98886	4,322,900	13.51		0.00	0	
R2037	On	07/11/2024	Bond Future	12.58	Put			5.226.63000	5.22663	4,880,800	13.51		0.00	0	
R2037	On	07/11/2024	Bond Future	12.59	Call			4.013.65000	4.01365	4,348,890	13.52		0.00	0	
R2037	On	07/11/2024	Bond Future	12.59	Put			5.201.41000	5.20141	4,856,780	13.52		0.00	0	
R2037	On	07/11/2024	Bond Future	12.57	Call			3.964.14000	3.96414	4,296,980	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>8,528,122.94</b>	<b>109</b>	<b>150,55</b>
R2040	On	02/11/2023	Bond Future			12.45081	78.57396	12.56831	77.92190		15.30		0.00	0	38,37
R2040	On	01/02/2024	Bond Future			12.56117	75.83831	12.68323	75.17178		15.64		379,191.55	5	91,86
R2040	On	02/05/2024	Bond Future			12.67755	77.54943	12.80443	76.86747		15.17		0.00	0	
R2040	On	01/08/2024	Bond Future			12.79907	74.80755	12.93116	74.10968		15.19		0.00	0	
R2040	On	07/11/2024	Bond Future			12.94994	76.52621	13.08800	75.81097		14.15		0.00	0	
<b>Total R2040 Future</b>													<b>379,191.55</b>	<b>5</b>	<b>130,27</b>
R2040	On	02/11/2023	Bond Future	11.50	Call			315.87000	0.31587	399,850	14.17		0.00	0	87
R2040	On	02/11/2023	Bond Future	11.50	Put			6.585.16000	6.58516	6,017,080	14.17		0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call			385.14000	0.38514	483,170	14.27		0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			6.157.34000	6.15734	5,603,310	14.27		0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call			394.49000	0.39449	494,360	14.28		0.00	0	
R2040	On	02/11/2023	Bond Future	12.10	Put			3.787.19000	3.78719	3,350,620	15.05		0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Put			628.16000	0.62816	513,050	17.77		0.00	0	12
R2040	On	02/11/2023	Bond Future	11.60	Call			404.09000	0.40409	505,820	14.29		0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			6.052.75000	6.05275	5,502,420	14.29		0.00	0	
R2040	On	02/11/2023	Bond Future	11.80	Call			633.70000	0.63370	776,550	14.56		0.00	0	12
R2040	On	02/11/2023	Bond Future	11.80	Put			5.062.77000	5.06277	4,553,560	14.56		0.00	0	
R2040	On	02/11/2023	Bond Future	12.10	Call			1,134.76000	1.13476	1,350,250	15.05		0.00	0	87
R2040	On	02/11/2023	Bond Future	11.59	Put			6,104.88000	6.10488	5,552,690	14.28		0.00	0	
R2040	On	02/11/2023	Bond Future	12.60	Call			2,388.97000	2.38897	2,732,520	15.93		0.00	0	12
R2040	On	02/11/2023	Bond Future	12.60	Put			2,214.62000	2.21462	1,906,110	15.93		0.00	0	
R2040	On	02/11/2023	Bond Future	12.97	Call			3,603.85000	3.60385	4,031,300	16.60		0.00	0	
R2040	On	02/11/2023	Bond Future	12.97	Put			1,440.09000	1.44009	1,215,480	16.60		0.00	0	87
R2040	On	02/11/2023	Bond Future	13.64	Call			6,187.75000	6.18775	6,724,700	17.77		0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call			2,432.81000	2.43281	2,722,150	15.80		0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put			4,274.68000	4.27468	3,897,490	15.80		0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call			2,382.63000	2.38263	2,668,290	15.77		0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put			4,337.30000	4.33730	3,956,430	15.77		0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call			2,407.65000	2.40765	2,695,160	15.78		0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put			4,305.89000	4.30589	3,926,870	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			8,190.10000	8.19010	7,686,980	14.24		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			1,379.19000	1.37919	1,559,480	14.25		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			8,144.49000	8.14449	7,642,820	14.25		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			1,348.51000	1.34851	1,525,910	14.23		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			8,236.11000	8.23611	7,731,550	14.23		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			1,363.69000	1.36369	1,542,530	14.24		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Call			3,006.39000	3.00639	3,297,480	15.01		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Put			6,267.46000	6.26746	5,860,680	15.01		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Call			3,029.59000	3.02959	3,322,080	15.02		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Put			6,234.60000	6.23460	5,829,220	15.02		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Call			2,983.56000	2.98356	3,273,250	15.00		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Put			6,300.76000	6.30076	5,892,580	15.00		0.00	0	
R2040 On 07/11/2024 Bond Future	12.84	Put			5,493.89000	5.49389	5,131,470	14.25		0.00	0	
R2040 On 07/11/2024 Bond Future	12.85	Call			4,227.52000	4.22752	4,581,600	14.26		0.00	0	
R2040 On 07/11/2024 Bond Future	12.85	Put			5,467.33000	5.46733	5,106,170	14.26		0.00	0	
R2040 On 07/11/2024 Bond Future	12.86	Call			4,253.83000	4.25383	4,609,180	14.27		0.00	0	
R2040 On 07/11/2024 Bond Future	12.86	Put			5,440.89000	5.44089	5,081,000	14.27		0.00	0	
R2040 On 07/11/2024 Bond Future	12.84	Call			4,201.27000	4.20127	4,554,090	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>379,191.55</b>	<b>5</b>	<b>133,28</b>
R2044 On 02/11/2023 Bond Future			12.52300	74.77315	12.63517	74.15006		16.24		0.00	0	52,34
R2044 On 01/02/2024 Bond Future			12.63005	72.07703	12.74650	71.44011		16.63		0.00	0	31,87
R2044 On 02/05/2024 Bond Future			12.74249	73.70324	12.86345	73.05165		16.16		0.00	0	
R2044 On 01/08/2024 Bond Future			12.85965	70.99900	12.98550	70.33218		16.24		0.00	0	
R2044 On 07/11/2024 Bond Future			13.00430	72.62990	13.13576	71.94650		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			315.08000	0.31508	393,430	15.11		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,746.28000	6.74628	6,201,540	15.11		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			323.18000	0.32318	403,110	15.12		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,690.79000	6.69079	6,147,630	15.12		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			331.42000	0.33142	412,960	15.13		0.00	0	
R2044 On 02/11/2023 Bond Future	13.00	Put			1,543.29000	1.54329	1,318,910	17.67		0.00	0	6,31
R2044 On 02/11/2023 Bond Future	11.57	Put			6,635.53000	6.63553	6,093,980	15.13		0.00	0	
R2044 On 02/11/2023 Bond Future	12.00	Call			860.18000	0.86018	1,027,140	15.79		0.00	0	5,86
R2044 On 02/11/2023 Bond Future	12.00	Put			4,512.20000	4.51220	4,056,070	15.79		0.00	0	
R2044 On 02/11/2023 Bond Future	12.75	Call			2,682.66000	2.68266	3,028,600	17.19		0.00	0	
R2044 On 02/11/2023 Bond Future	12.75	Put			2,054.13000	2.05413	1,776,980	17.19		0.00	0	5,86
R2044 On 02/11/2023 Bond Future	13.00	Call			3,508.41000	3.50841	3,907,120	17.67		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			2,107.07000	2.10707	2,360,780	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			4,659.75000	4.65975	4,276,540	16.29		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			2,060.41000	2.06041	2,310,530	16.26		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,728.43000	4.72843	4,341,630	16.26		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			2,083.67000	2.08367	2,335,590	16.28		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,693.98000	4.69398	4,308,980	16.28		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			8,347.22000	8.34722	7,866,490	15.22		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			1,404.15000	1.40415	1,576,400	15.23		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			8,300.40000	8.30040	7,821,060	15.23		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			1,373.01000	1.37301	1,542,500	15.22		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			8,394.22000	8.39422	7,912,120	15.22		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			1,388.53000	1.38853	1,559,390	15.22		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Call			2,865.22000	2.86522	3,132,230	16.00		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Put			6,687.50000	6.68750	6,287,690	16.00		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Call			2,887.93000	2.88793	3,156,280	16.01		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Put			6,652.80000	6.65280	6,254,330	16.01		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Call			2,842.86000	2.84286	3,108,540	15.99		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Put			6,722.61000	6.72261	6,321,470	15.99		0.00	0	
R2044 On 07/11/2024 Bond Future	12.90	Put			5,562.88000	5.56288	5,219,270	15.33		0.00	0	
R2044 On 07/11/2024 Bond Future	12.91	Call			4,355.73000	4.35573	4,696,710	15.34		0.00	0	
R2044 On 07/11/2024 Bond Future	12.91	Put			5,536.32000	5.53632	5,193,900	15.34		0.00	0	
R2044 On 07/11/2024 Bond Future	12.92	Call			4,382.30000	4.38230	4,724,470	15.35		0.00	0	
R2044 On 07/11/2024 Bond Future	12.92	Put			5,509.89000	5.50989	5,168,660	15.35		0.00	0	
R2044 On 07/11/2024 Bond Future	12.90	Call			4,329.22000	4.32922	4,669,010	15.33		0.00	0	
<b>Total R2044 Option</b>										<b>0.00</b>	<b>0</b>	<b>18,05</b>
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	<b>102,25</b>
R2048 On 02/11/2023 Bond Future			12.39055	73.81149	12.50336	73.16718		16.99		0.00	0	232,27
R2048 On 01/02/2024 Bond Future			12.49579	75.47512	12.61291	74.81659		16.43		0.00	0	
R2048 On 02/05/2024 Bond Future			12.59669	72.72843	12.71828	72.05457		16.93		0.00	0	
R2048 On 01/08/2024 Bond Future			12.69823	74.38343	12.82452	73.69383		16.06		0.00	0	13,00
R2048 On 07/11/2024 Bond Future			12.83785	71.64358	12.96989	70.93655		15.89		0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>245,21</b>
R2048 On 02/11/2023 Bond Future	11.47	Call			358.09000	0.35809	446,460	15.70		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,667.36000	6.66736	6,111,420	15.70		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			367.11000	0.36711	457,220	15.71		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			6,610.69000	6.61069	6,056,490	15.71		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			376.37000	0.37637	468,250	15.73		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			6,554.35000	6.55435	6,001,920	15.73		0.00	0	
R2048 On 02/11/2023 Bond Future	11.80	Call			754.13000	0.75413	909,640	16.17		0.00	0	20
R2048 On 02/11/2023 Bond Future	11.80	Put			4,945.53000	4.94553	4,456,730	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 Intert
R2048 On 02/11/2023 Bond Future	12.50	Call			2,363.90000	2.36390	2,694,460	17.48		0.00	0	20
R2048 On 02/11/2023 Bond Future	12.50	Put			2,382.95000	2.38295	2,069,200	17.48		0.00	0	
R2048 On 02/11/2023 Bond Future	13.60	Call			6,409.38000	6.40938	6,940,260	19.63		0.00	0	
R2048 On 02/11/2023 Bond Future	13.60	Put			645.70000	0.64570	532,270	19.63		0.00	0	20
R2048 On 01/02/2024 Bond Future	12.16	Call			2,228.40000	2.22840	2,492,370	16.29		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			4,836.32000	4.83632	4,441,760	16.29		0.00	0	
R2048 On 01/02/2024 Bond Future	12.30	Call			2,584.22000	2.58422	2,873,690	16.51		0.00	0	1,00
R2048 On 01/02/2024 Bond Future	12.30	Put			4,368.13000	4.36813	3,999,070	16.51		0.00	0	
R2048 On 01/02/2024 Bond Future	13.37	Call			5,987.07000	5.98707	6,441,480	18.36		0.00	0	
R2048 On 01/02/2024 Bond Future	13.37	Put			1,978.59000	1.97859	1,774,470	18.36		0.00	0	1,00
R2048 On 01/02/2024 Bond Future	11.50	Call			952.26000	0.95226	1,099,180	15.39		0.00	0	1,00
R2048 On 01/02/2024 Bond Future	11.50	Put			7,675.36000	7.67536	7,163,750	15.39		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			2,179.80000	2.17980	2,440,100	16.25		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4,906.78000	4.90678	4,508,550	16.25		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			2,204.03000	2.20403	2,466,170	16.27		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			4,871.44000	4.87144	4,475,050	16.27		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			1,371.13000	1.37113	1,541,760	16.00		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			8,936.95000	8.93695	8,433,720	16.00		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Call			1,386.75000	1.38675	1,558,780	16.01		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Put			8,886.91000	8.88691	8,385,080	16.01		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Call			1,402.48000	1.40248	1,575,920	16.02		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			8,837.08000	8.83708	8,336,660	16.02		0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Call			3,330.75000	3.33075	3,629,460	15.83		0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Put			6,275.68000	6.27568	5,884,790	15.83		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Call			3,355.79000	3.35579	3,655,890	15.84		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Put			6,242.54000	6.24254	5,853,040	15.84		0.00	0	
R2048 On 01/08/2024 Bond Future	12.32	Call			3,380.63000	3.38063	3,682,100	15.85		0.00	0	
R2048 On 01/08/2024 Bond Future	12.32	Put			6,209.28000	6.20928	5,821,150	15.85		0.00	0	
R2048 On 07/11/2024 Bond Future	12.78	Call			4,634.64000	4.63464	4,993,260	16.23		0.00	0	
R2048 On 07/11/2024 Bond Future	12.78	Put			5,655.49000	5.65549	5,307,080	16.23		0.00	0	
R2048 On 07/11/2024 Bond Future	12.79	Call			4,662.32000	4.66232	5,022,160	16.24		0.00	0	
R2048 On 07/11/2024 Bond Future	12.79	Put			5,628.74000	5.62874	5,281,550	16.24		0.00	0	
R2048 On 07/11/2024 Bond Future	12.80	Call			4,690.06000	4.69006	5,051,100	16.25		0.00	0	
R2048 On 07/11/2024 Bond Future	12.80	Put			5,602.13000	5.60213	5,256,140	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>0.00</b>	<b>0</b>	<b>248,83</b>
R2053 On 02/11/2023 Bond Future			12.35453	95.44760	12.46162	94.65680		17.24		0.00	0	5,11
R2053 On 01/02/2024 Bond Future			12.45423	97.59922	12.56539	96.79091		16.68		0.00	0	
R2053 On 02/05/2024 Bond Future			12.55819	93.93589	12.67377	93.10886		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			12.66316	96.07284	12.78334	95.22648		16.30	0.00	0	
R2053	On	07/11/2024			12.80305	92.41136	12.92886	91.54377		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			4,580.46000	4.58046	5,081,110	18.36	0.00	0	
R2053	On	02/11/2023	12.81	Put			2,090.97000	2.09097	1,800,820	18.36	0.00	0	
R2053	On	02/11/2023	12.82	Call			4,626.07000	4.62607	5,129,240	18.38	0.00	0	
R2053	On	02/11/2023	12.82	Put			2,066.95000	2.06695	1,779,320	18.38	0.00	0	
R2053	On	02/11/2023	12.83	Call			4,671.85000	4.67185	5,177,510	18.40	0.00	0	
R2053	On	02/11/2023	12.83	Put			2,043.19000	2.04319	1,758,050	18.40	0.00	0	
R2053	On	01/02/2024	12.92	Call			5,989.94000	5.98994	6,479,170	17.84	0.00	0	
R2053	On	01/02/2024	12.92	Put			3,495.86000	3.49586	3,176,780	17.84	0.00	0	
R2053	On	01/02/2024	12.93	Call			6,033.03000	6.03303	6,524,040	17.85	0.00	0	
R2053	On	01/02/2024	12.93	Put			3,470.43000	3.47043	3,153,130	17.85	0.00	0	
R2053	On	01/02/2024	12.94	Call			6,075.95000	6.07595	6,568,750	17.87	0.00	0	
R2053	On	01/02/2024	12.94	Put			3,444.92000	3.44492	3,129,410	17.87	0.00	0	
R2053	On	02/05/2024	13.02	Call			6,970.86000	6.97086	7,463,010	18.38	0.00	0	
R2053	On	02/05/2024	13.02	Put			4,573.34000	4.57334	4,238,460	18.38	0.00	0	
R2053	On	02/05/2024	13.03	Call			7,011.98000	7.01198	7,505,620	18.39	0.00	0	
R2053	On	02/05/2024	13.03	Put			4,546.94000	4.54694	4,213,550	18.39	0.00	0	
R2053	On	02/05/2024	13.04	Call			7,053.17000	7.05317	7,548,290	18.41	0.00	0	
R2053	On	02/05/2024	13.04	Put			4,520.71000	4.52071	4,188,800	18.41	0.00	0	
R2053	On	01/08/2024	13.13	Call			7,546.82000	7.54682	8,047,980	17.11	0.00	0	
R2053	On	01/08/2024	13.13	Put			5,184.48000	5.18448	4,839,280	17.11	0.00	0	
R2053	On	01/08/2024	13.14	Call			7,586.55000	7.58655	8,089,090	17.12	0.00	0	
R2053	On	01/08/2024	13.14	Put			5,157.75000	5.15775	4,813,930	17.12	0.00	0	
R2053	On	01/08/2024	13.15	Call			7,626.70000	7.62670	8,130,600	17.13	0.00	0	
R2053	On	01/08/2024	13.15	Put			5,131.54000	5.13154	4,789,080	17.13	0.00	0	
R2053	On	07/11/2024	12.79	Call			6,245.26000	6.24526	6,692,500	16.49	0.00	0	
R2053	On	07/11/2024	12.79	Put			7,203.73000	7.20373	6,783,380	16.49	0.00	0	
R2053	On	07/11/2024	12.80	Call			6,281.30000	6.28130	6,729,990	16.51	0.00	0	
R2053	On	07/11/2024	12.80	Put			7,170.12000	7.17012	6,751,220	16.51	0.00	0	
R2053	On	07/11/2024	12.81	Call			6,317.41000	6.31741	6,767,550	16.52	0.00	0	
R2053	On	07/11/2024	12.81	Put			7,136.67000	7.13667	6,719,220	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			11.90817	64.44581	12.00961	63.97320		15.11	54,263,372.02	842	26,98
R209	On	01/02/2024			12.00028	65.89854	12.10538	65.41542		14.60	0.00	0	1,68
R209	On	02/05/2024			12.09676	64.23213	12.20582	63.73781		14.85	0.00	0	
R209	On	01/08/2024			12.19460	65.69371	12.30779	65.18783		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	Opt Interr
R209	On	07/11/2024	Bond Future			12.32861	64.05009	12.44678	63.53140		13.89	0.00	0	
<b>Total R209 Future</b>												<b>54,263,372.02</b>	<b>842</b>	<b>28,64</b>
R209	On	02/11/2023	Bond Future	11.33	Call			586.68000	0.58668	699,080	14.43	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put			3,848.89000	3.84889	3,488,680	14.43	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			599.05000	0.59905	713,180	14.45	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			3,811.59000	3.81159	3,453,110	14.45	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			611.69000	0.61169	727,560	14.46	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put			3,774.61000	3.77461	3,417,870	14.46	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call			2,731.34000	2.73134	2,983,650	15.16	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put			2,664.54000	2.66454	2,433,730	15.16	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call			2,756.12000	2.75612	3,009,720	15.18	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put			2,643.68000	2.64368	2,414,160	15.18	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call			2,781.00000	2.78100	3,035,890	15.19	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put			2,622.98000	2.62298	2,394,750	15.19	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call			1,298.64000	1.29864	1,441,360	14.21	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put			6,217.04000	6.21704	5,865,440	14.21	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call			1,312.58000	1.31258	1,456,390	14.21	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put			6,181.02000	6.18102	5,830,510	14.21	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call			1,326.62000	1.32662	1,471,520	14.22	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put			6,145.16000	6.14516	5,795,740	14.22	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call			2,600.68000	2.60068	2,815,650	14.16	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put			5,007.97000	5.00797	4,717,060	14.16	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call			2,620.56000	2.62056	2,836,560	14.17	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put			4,981.08000	4.98108	4,691,200	14.17	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call			2,640.52000	2.64052	2,857,550	14.18	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put			4,954.31000	4.95431	4,665,460	14.18	0.00	0	
R209	On	07/11/2024	Bond Future	12.21	Call			3,498.17000	3.49817	3,753,110	14.11	0.00	0	
R209	On	07/11/2024	Bond Future	12.21	Put			4,543.40000	4.54340	4,279,650	14.11	0.00	0	
R209	On	07/11/2024	Bond Future	12.22	Call			3,520.11000	3.52011	3,775,980	14.12	0.00	0	
R209	On	07/11/2024	Bond Future	12.22	Put			4,520.71000	4.52071	4,257,890	14.12	0.00	0	
R209	On	07/11/2024	Bond Future	12.23	Call			3,542.38000	3.54238	3,799,180	14.13	0.00	0	
R209	On	07/11/2024	Bond Future	12.23	Put			4,498.40000	4.49840	4,236,510	14.13	0.00	0	
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>												<b>54,263,372.02</b>	<b>842</b>	<b>28,64</b>
R210	On	02/11/2023	Bond Future			227.36568	227.36568	227.45834	227.45834			0.00	0	
R210	On	01/02/2024	Bond Future			232.54508	232.54508	232.64044	232.64044			0.00	0	30
R210	On	02/05/2024	Bond Future			234.60441	234.60441	234.70146	234.70146			0.00	0	
R210	On	01/08/2024	Bond Future			239.99743	239.99743	240.09556	240.09556			0.00	0	
R210	On	07/11/2024	Bond Future			242.27597	242.27597	242.37390	242.37390			0.00	0	

Contract Details				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			10.87641	82.08182	10.92665	81.86460		10.39		0.00	0	33,18
R213	On	01/02/2024	Bond Future			10.96250	83.93192	11.01512	83.71009		10.25		0.00	0	
R213	On	02/05/2024	Bond Future			11.04476	82.26625	11.10004	82.03898		10.11		0.00	0	
R213	On	01/08/2024	Bond Future			11.12722	84.13880	11.18539	83.90587		9.26		0.00	0	
R213	On	07/11/2024	Bond Future			11.26406	82.51689	11.32593	82.27701		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			1,641.54000	1.64154	1,745,610	10.62		0.00	0	7:
R213	On	02/11/2023	Bond Future	10.94	Put			1,583.94000	1.58394	1,470,790	10.62		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			2,060.80000	2.06080	2,180,160	10.83		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,274.29000	1.27429	1,176,430	10.83		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			2,086.79000	2.08679	2,207,030	10.84		0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put			126.40000	0.12640	110,840	12.91		0.00	0	7:
R213	On	02/11/2023	Bond Future	11.12	Put			1,257.66000	1.25766	1,160,680	10.84		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			2,113.07000	2.11307	2,234,190	10.86		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,241.35000	1.24135	1,145,250	10.86		0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call			2,995.66000	2.99566	3,141,690	11.26		0.00	0	7:
R213	On	02/11/2023	Bond Future	11.44	Put			817.83000	0.81783	746,640	11.26		0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call			7,341.96000	7.34196	7,543,620	12.91		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			4,218.89000	4.21889	4,367,040	11.20		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,319.93000	1.31993	1,246,250	11.20		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			4,161.44000	4.16144	4,308,610	11.18		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,342.91000	1.34291	1,268,250	11.18		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			4,190.24000	4.19024	4,337,890	11.19		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,331.48000	1.33148	1,257,300	11.19		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			4,799.98000	4.79998	4,643,440	9.79		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			1,402.59000	1.40259	1,473,830	9.80		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			4,771.15000	4.77115	4,615,120	9.80		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			1,373.93000	1.37393	1,444,140	9.79		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			4,828.93000	4.82893	4,671,870	9.79		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			1,388.21000	1.38821	1,458,940	9.79		0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call			2,501.09000	2.50109	2,603,640	9.35		0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put			3,774.09000	3.77409	3,643,710	9.35		0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call			2,520.73000	2.52073	2,623,770	9.36		0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put			3,752.99000	3.75299	3,623,100	9.36		0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call			2,481.53000	2.48153	2,583,590	9.34		0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put			3,795.30000	3.79530	3,664,430	9.34		0.00	0	
R213	On	07/11/2024	Bond Future	11.21	Put			3,652.58000	3.65258	3,530,140	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		3,222.83000	3.22283	3,340,710	9.38	0.00	0	
R213	On	07/11/2024	Bond Future	11.22	Put		3,634.07000	3.63407	3,512,070	9.38	0.00	0	
R213	On	07/11/2024	Bond Future	11.23	Call		3,243.70000	3.24370	3,362,010	9.39	0.00	0	
R213	On	07/11/2024	Bond Future	11.23	Put		3,616.01000	3.61601	3,494,440	9.39	0.00	0	
R213	On	07/11/2024	Bond Future	11.21	Call		3,202.38000	3.20238	3,319,820	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			12.27681	60.12483	12.38398	59.62006	16.73	0.00	0	22,2
R214	On	01/02/2024	Bond Future			12.37721	61.48005	12.48821	60.96413	16.19	0.00	0	
R214	On	02/05/2024	Bond Future			12.47343	59.56181	12.58840	59.03391	16.61	0.00	0	
R214	On	01/08/2024	Bond Future			12.56998	60.91735	12.68913	60.37705	15.76	0.00	0	
R214	On	07/11/2024	Bond Future			12.70375	59.01297	12.82794	58.45904	15.52	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>22,21</b>
R214	On	02/11/2023	Bond Future	11.45	Call		363.28000	0.36328	445,060	15.77	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,001.80000	5.00180	4,578,810	15.77	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		371.95000	0.37195	455,230	15.79	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,957.82000	4.95782	4,536,330	15.79	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		380.77000	0.38077	465,560	15.80	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,914.05000	4.91405	4,494,070	15.80	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		1,993.38000	1.99338	2,215,680	16.05	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,539.80000	3.53980	3,246,180	16.05	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		1,951.01000	1.95101	2,170,380	16.02	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,593.74000	3.59374	3,297,190	16.02	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		1,972.14000	1.97214	2,192,970	16.03	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,566.69000	3.56669	3,271,600	16.03	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		6,705.26000	6.70526	6,322,700	15.70	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,248.89000	1.24889	1,395,380	15.71	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		6,666.56000	6.66656	6,285,150	15.71	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,221.62000	1.22162	1,365,820	15.69	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		6,744.11000	6.74411	6,360,410	15.69	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,235.21000	1.23521	1,380,550	15.70	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		2,692.07000	2.69207	2,925,010	15.67	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		5,104.84000	5.10484	4,797,480	15.67	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		2,712.66000	2.71266	2,946,700	15.68	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		5,077.49000	5.07749	4,771,230	15.68	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		2,671.79000	2.67179	2,903,640	15.66	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		5,132.56000	5.13256	4,824,110	15.66	0.00	0	
R214	On	07/11/2024	Bond Future	12.60	Put		4,612.17000	4.61217	4,333,800	15.64	0.00	0	
R214	On	07/11/2024	Bond Future	12.61	Call		3,611.61000	3.61161	3,888,160	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			4,589.22000	4.58922	4,311,840	15.65	0.00	0	
R214	On	07/11/2024	Bond Future	12.62	Call			3,634.19000	3.63419	3,911,730	15.66	0.00	0	
R214	On	07/11/2024	Bond Future	12.62	Put			4,566.37000	4.56637	4,289,980	15.66	0.00	0	
R214	On	07/11/2024	Bond Future	12.60	Call			3,589.09000	3.58909	3,864,650	15.64	0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>22,21</b>
<b>Total for Bond</b>												<b>843,740,064.98</b>	<b>9,572</b>	<b>1,444,35</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			890.21600	890.21600	886.30200	886.30200				0.00	0	82
GOVI On 01/02/2024 GOVI			910.28100	910.28100	906.28000	906.28000				0.00	0	
GOVI On 02/05/2024 GOVI			930.83300	930.83300	926.74000	926.74000				0.00	0	
GOVI On 01/08/2024 GOVI			952.03300	952.03300	947.84500	947.84500				0.00	0	
GOVI On 07/11/2024 GOVI			974.06300	974.06300	969.77400	969.77400				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>82</b>
GOVI On 02/11/2023 GOVI	885.80	Call			5,020.00000	0.50200	44,160,000			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			4,920.00000	0.49200	44,060,000			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			4,820.00000	0.48200	43,960,000			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			262,800.00000	26.28000	302,810,000			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			263,000.00000	26.30000	303,010,000			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			262,900.00000	26.29000	302,910,000			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			242,400.00000	24.24000	201,470,000			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			242,500.00000	24.25000	201,570,000			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			242,300.00000	24.23000	201,370,000			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			44,650.00000	4.46500	86,530,000			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			44,550.00000	4.45500	86,430,000			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			44,750.00000	4.47500	86,630,000			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			209,840.00000	20.98400	252,730,000			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			209,740.00000	20.97400	252,630,000			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			209,940.00000	20.99400	252,830,000			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>0.00</b>	<b>0</b>	<b>82</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>82</b>
AL37 On 02/11/2023 Index Future			908.10600	908.10600	907.73000	907.73000				0.00	0	
AL37 On 01/02/2024 Index Future			928.57500	928.57500	928.19000	928.19000				0.00	0	
AL37 On 02/05/2024 Index Future			949.53900	949.53900	949.14500	949.14500				0.00	0	
AL37 On 01/08/2024 Index Future			971.16500	971.16500	970.76100	970.76100				0.00	0	
AL37 On 07/11/2024 Index Future			993.63800	993.63800	993.21900	993.21900				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			1,034.35300	1,034.35300	1,030.08700	1,030.08700				0.00	0	
AL7T On 01/02/2024 Index Future			1,057.66700	1,057.66700	1,053.30500	1,053.30500				0.00	0	
AL7T On 02/05/2024 Index Future			1,081.54600	1,081.54600	1,077.08500	1,077.08500				0.00	0	
AL7T On 01/08/2024 Index Future			1,106.17800	1,106.17800	1,101.61400	1,101.61400				0.00	0	
AL7T On 07/11/2024 Index Future			1,131.77500	1,131.77500	1,127.10000	1,127.10000				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			903.13300	903.13300	899.15200	899.15200				9,031,330.00	1	10
ALBI On 01/02/2024 Index Future			923.48900	923.48900	919.41900	919.41900				0.00	0	
ALBI On 02/05/2024 Index Future			944.33900	944.33900	940.17600	940.17600				0.00	0	
ALBI On 01/08/2024 Index Future			965.84700	965.84700	961.58700	961.58700				0.00	0	
ALBI On 07/11/2024 Index Future			988.19600	988.19600	983.83400	983.83400				0.00	0	
<b>Total ALBI Future</b>										<b>9,031,330.00</b>	<b>1</b>	<b>10</b>
<b>Total For ALBI</b>										<b>9,031,330.00</b>	<b>1</b>	<b>10</b>
IGOV On 02/11/2023 Index Future			336.31800	336.31800	336.93300	336.93300				0.00	0	5
IGOV On 01/02/2024 Index Future			343.98000	343.98000	344.60800	344.60800				0.00	0	
IGOV On 02/05/2024 Index Future			351.82400	351.82400	352.46700	352.46700				0.00	0	
IGOV On 01/08/2024 Index Future			359.91400	359.91400	360.57100	360.57100				0.00	0	
IGOV On 07/11/2024 Index Future			368.32400	368.32400	368.99500	368.99500				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>9,031,330.00</b>	<b>1</b>	<b>62</b>
JIBAR f On 16/08/2023 Jibar Future			8.40800	91.59200	8.41000	91.59000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			8.42500	91.57500	8.42000	91.58000				0.00	0	
JIBAR f On 18/10/2023 Jibar Future			8.48500	91.51500	8.48500	91.51500				0.00	0	
JIBAR f On 15/11/2023 Jibar Future			8.49000	91.51000	8.49500	91.50500				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			8.52000	91.48000	8.51000	91.49000				0.00	0	
JIBAR f On 17/01/2024 Jibar Future			8.51500	91.48500	8.51000	91.49000				0.00	0	

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	8.48000	91.52000	8.47500	91.52500				0.00	0	
JIBAR F On 19/06/2024		Jibar Future	8.34000	91.66000	8.33000	91.67000				0.00	0	
JIBAR F On 18/09/2024		Jibar Future	8.23000	91.77000	8.22000	91.78000				0.00	0	
JIBAR F On 18/12/2024		Jibar Future	8.13000	91.87000	8.11000	91.89000				0.00	0	
JIBAR F On 19/03/2025		Jibar Future	8.02500	91.97500	8.02000	91.98000				0.00	0	
JIBAR F On 18/06/2025		Jibar Future	7.97500	92.02500	7.98500	92.01500				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>852,771,394.98</b>	<b>9,573</b>	<b>1,445,80</b>
ABCP13 On 07/12/2023		Spot Bond	5.39500	334.15484	5.39500	333.95002				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	101.81156				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	101.16235				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	10.08000	100.30180	10.08000	100.22098				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	12.22500	86.98843	12.22500	86.90386				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	101.42254				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	102.29089				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	103.72182				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	101.59613				0.00	0	

Contract Details	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	102.90782				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	102.00194				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	101.61800				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	104.21037				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	102.21564				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	103.24613				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	103.04613				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	100.18988				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	100.47672				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	100.59703				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	100.82731				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	101.70071				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	101.97632				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	101.68295				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	101.92250				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	100.95267				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	100.96210				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	101.45229				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	99.85486				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	99.85111				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	101.48055				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	101.18424				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	102.02156				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 Intere
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.20747				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	100.31121				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	100.69723				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	100.10750				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	102.57509				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	100.10446				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	100.10701				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	102.15637				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	101.17040				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	100.28391				0.00	540,000,000	270,000,000
<b>Total ABFN61 SPOT</b>										<b>0.00</b>	<b>540,000,000</b>	<b>270,000,000</b>
<b>Total For ABFN61</b>										<b>0.00</b>	<b>540,000,000</b>	<b>270,000,000</b>
ABFN6: On 24/02/2030 Spot Bond					0.00000	100.22741				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	101.44616				0.00	0	

Contract Details	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	101.38090				0.00	840,000,000	420,000,000
<b>Total ABFN64 SPOT</b>										<b>0.00</b>	<b>840,000,000</b>	<b>420,000,000</b>
<b>Total For ABFN64</b>										<b>0.00</b>	<b>840,000,000</b>	<b>420,000,000</b>
ABFN6 On 28/06/2030 Spot Bond					0.00000	101.39195				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	101.56242				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	101.84240				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	102.28550				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	103.96565				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	102.56797				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	102.34929				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	101.50072				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	101.55516				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			7.82000	7.82000	7.82000	167.28786				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	98.57832	100.00000	97.91148				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			4.62000	4.62000	4.62000	169.00630				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			5.06500	5.06500	5.06500	218.93405				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	242.93867				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			8.99500	8.99500	8.99500	105.90100				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			9.40500	104.79669	9.40500	104.71821				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			9.40500	107.12421	9.40500	107.04398				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			8.63000	104.03448	8.63000	103.96136				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			9.96000	9.96000	9.96000	98.80913				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			9.40000	102.32479	9.40000	102.24819				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	20.24759	100.00000	20.11417				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			5.04500	334.49579	5.04500	334.30008				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			11.87000	11.87000	11.87000	100.35646				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	101.80521				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	101.77324				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	101.71919				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	101.92599				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	99.97448				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	102.75008				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	101.76577				0.00	0	1,500,000,00
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	101.04697				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	102.41341				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	109.81501				0.00	0	45,591,20
<b>Total AGRIA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>45,591,20</b>
<b>Total For AGRIA1</b>										<b>0.00</b>	<b>0</b>	<b>45,591,20</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	101.83885				0.00	0	



Contract Details	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	105.55085				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	105.28569				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	104.84954				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	100.66008				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	100.86879				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	100.88528				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			9.29500	96.79219	9.29500	96.72053				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	100.91026				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	100.99343				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>	
AH5A1 On 21/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH5A11</b>										<b>0.00</b>	<b>0</b>	
AH5A2 On 21/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total AH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH5A21</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AH5A3 On 21/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total AH5A31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AH5A31</b>									<b>0.00</b>	<b>0</b>	
AH5B1 On 21/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total AH5B11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AH5B11</b>									<b>0.00</b>	<b>0</b>	
AH5C1 On 21/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total AH5C11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AH5C11</b>									<b>0.00</b>	<b>0</b>	
AH5D1 On 21/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total AH5D11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AH5D11</b>									<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.09719			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	100.82495			0.00	0	
<b>Total AHF2O3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O3</b>									<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	99.92012			0.00	0	12,900,00
<b>Total AHF5A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>12,900,00</b>
<b>Total For AHF5A2</b>									<b>0.00</b>	<b>0</b>	<b>12,900,00</b>
AHF5A On 21/08/2023 Spot Bond			10.18500	100.00000	10.18500	99.91636			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	99.92493			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	99.91771			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	99.91451			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	99.89536			0.00	0	
<b>Total AHF5D1 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	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 AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A: On 21/08/2023 Spot Bond					0.00000	99.92252				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	99.92292				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	99.91771				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	99.91451				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	99.89218				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	100.01104				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.06523				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	99.91596				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	99.91717				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	99.91273				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	99.91426				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	100.19578				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.88936				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			10.90000	100.89053	10.90000	100.80327				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			12.34500	91.69025	12.34500	91.60076				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	100.05737				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	100.23712				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	102.39635				0.00	0	
<b>Total AIRF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF04</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			7.14500	199.00724	7.14500	198.85764				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	101.88050				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	100.35440				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	99.87931				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	102.37821				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC00: On 30/09/2028 Spot Bond					0.00000	101.46192				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	101.49413				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	101.89339				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	102.49294				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	101.33543				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	101.39696				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>	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.39696				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	101.39696				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	100.84232				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	0.00000				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	100.00000				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	99.93377				0.00	0	
<b>Total ASC019 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASC019</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 28/04/2028 Spot Bond					0.00000	100.60912				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	101.78139				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			12.71000	12.71000	12.71000	100.93948				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	101.71260				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	100.02716				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	99.90039				0.00	0	
<b>Total ASC025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC025</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 23/08/2023 Spot Bond					0.00000	99.87610				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	99.82825				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	99.72764				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	99.73572				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	101.73988				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	101.71365				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.67004				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	101.69453				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	101.43684				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	101.45944				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	101.19615				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	100.97811				0.00	0	
<b>Total ASC037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC037</b>										<b>0.00</b>	<b>0</b>	
ASC03: On 21/07/2028 Spot Bond					0.00000	100.80704				0.00	0	
<b>Total ASC038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC038</b>										<b>0.00</b>	<b>0</b>	
ASC03: On 21/07/2028 Spot Bond					0.00000	100.78072				0.00	0	
<b>Total ASC039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC039</b>										<b>0.00</b>	<b>0</b>	
ASC04: On 21/07/2028 Spot Bond					0.00000	100.81945				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>	
ASC04: On 20/06/2028 Spot Bond					0.00000	100.76562				0.00	0	
<b>Total ASC041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC041</b>										<b>0.00</b>	<b>0</b>	
ASC04: On 20/06/2028 Spot Bond					0.00000	100.60906				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC04: On 04/08/2028 Spot Bond					0.00000	100.40347				0.00	2,960,000,000	1,480,000,000
<b>Total ASC043 SPOT</b>										<b>0.00</b>	<b>2,960,000,000</b>	<b>1,480,000,000</b>
<b>Total For ASC043</b>										<b>0.00</b>	<b>2,960,000,000</b>	<b>1,480,000,000</b>
ASC04: On 28/02/2035 Spot Bond					0.00000	100.20607				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>	
ASC04: On 20/06/2028 Spot Bond					0.00000	100.21628				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	257.52138	5.55000	257.36040				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	234.18153	5.65000	234.03324				0.00	0	84,000,000
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>84,000,000</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>84,000,000</b>
ASN15: On 31/03/2028 Spot Bond			5.93500	211.21941	5.93500	211.08086				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 31/01/2038 Spot Bond			5.59000	117.97907	5.59000	117.90522				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	102.11481				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 20/08/2048 Spot Bond					0.00000	99.91675				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	99.91787				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	101.93274				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	101.46480				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</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 ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30: On 20/12/2023 Spot Bond					0.00000	101.70958				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	102.13497				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			5.25500	5.25500	5.25500	118.34511				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			5.67500	5.67500	5.67500	109.30761				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	101.72976				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.86579				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.23064				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.42756				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 31/01/2038 Spot Bond			5.80000	115.17117	5.80000	115.09717				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.72553				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.27931				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.78119				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.68551				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	101.68551				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	102.30535				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	101.95669				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	101.76718				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN373 On 20/12/2024 Spot Bond					0.00000	102.07400				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>	
ASN374 On 06/11/2023 Spot Bond					0.00000	100.70550				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>	
ASN381 On 15/03/2024 Spot Bond					0.00000	101.82667				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>	
ASN383 On 15/03/2024 Spot Bond					0.00000	101.82667				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>	
ASN384 On 20/12/2024 Spot Bond					0.00000	101.88700				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>	
ASN388 On 17/12/2025 Spot Bond					0.00000	101.69916				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN40: On 20/12/2024 Spot Bond					0.00000	101.66945				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	101.82946				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	102.08429				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	103.79830				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.58990				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	101.72952				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			10.64500	10.64500	10.64500	99.86286				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			11.33500	11.33500	11.33500	104.64809				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	102.13728				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	101.95959				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	148.55665				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 28/02/2025 Spot Bond			11.12000	11.12000	11.12000	104.25542				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	102.10073				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	101.73119				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	101.73119				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	101.64293				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			10.69000	96.83735	10.69000	96.75473				0.00	0	4,200,00
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,200,00</b>
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	<b>4,200,00</b>
ASN50: On 21/12/2026 Spot Bond			9.87000	96.63830	9.87000	96.56202				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			10.42000	95.69149	10.42000	95.61185				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			10.42000	95.69149	10.42000	95.61185				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			8.99500	100.60217	8.99500	100.53004				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			10.94500	100.70750	10.94500	100.62005				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			10.89500	100.70481	10.89500	100.61776				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN530 On 31/01/2024 Spot Bond			10.39500	100.58088	10.39500	100.49883				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>	
ASN532 On 31/01/2024 Spot Bond			10.39500	100.58088	10.39500	100.49883				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>	
ASN538 On 02/04/2026 Spot Bond					0.00000	101.40794				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>	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.51923				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>	
ASN541 On 31/01/2026 Spot Bond			11.03000	99.69119	11.03000	99.60397				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN545 On 31/01/2024 Spot Bond			11.12000	100.25635	11.12000	100.16913				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>	
ASN557 On 31/01/2024 Spot Bond			10.98000	100.35424	10.98000	100.26797				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>	
ASN558 On 05/02/2024 Spot Bond					0.00000	100.92244				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>	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.74664				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>	
ASN568 On 04/09/2024 Spot Bond					0.00000	102.15062				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>	
ASN569 On 18/03/2024 Spot Bond					0.00000	96.92290				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN59: On 31/01/2024 Spot Bond			10.47000	99.93729	10.47000	99.85519				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.72430				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 28/02/2031 Spot Bond					0.00000	99.68863				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	101.95851				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.57925				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/03/2024 Spot Bond					0.00000	101.45674				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	95.53613				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	99.76540				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	102.57024				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	101.66033				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	102.54835				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	101.36194				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.81355				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	101.91874				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	100.45452				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	101.22386				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	101.11637				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.57853				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	99.91361				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	101.38183				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	101.48967				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	102.07295				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	101.91714				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	102.64751				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	95.83532				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	101.29133				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	102.05419				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	100.56183				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	102.05419				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.14746				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.75729				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.76529				0.00	0	
<b>Total ASN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.89308				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.40612				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2025 Spot Bond					0.00000	99.90947				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 31/03/2032 Spot Bond					0.00000	101.59175				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	102.22565				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.32704				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.98680				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.55076				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 28/02/2026 Spot Bond					0.00000	102.49233				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	101.58803				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	101.71730				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	101.73330				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	95.44830				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	100.53362				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	101.44325				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</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 ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.37238				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			10.12384	10.12384	10.12384	102.68034				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	102.22585				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			11.03000	11.03000	11.03000	100.07962				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	100.57449				0.00	0	
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.53124				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	100.53173				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	101.58639				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	101.36278				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	101.34453				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	101.07421				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	101.43196				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	91.70977				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	101.11213				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	100.75475				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	100.73792				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	101.12884				0.00	0	
<b>Total ASN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN831</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.03000				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	101.03000				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	100.57461				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	101.76137				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	100.80334				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	100.79958				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84( On 21/04/2027 Spot Bond					0.00000	100.79958				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	100.74055				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	99.17509				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	100.56841				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	100.56600				0.00	0	
<b>Total ASN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN849</b>										<b>0.00</b>	<b>0</b>	
ASN85( On 20/06/2027 Spot Bond					0.00000	101.71740				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	101.74953				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	102.49240				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	100.93368				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	100.52974				0.00	0	
<b>Total ASN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN861</b>										<b>0.00</b>	<b>0</b>	
ASN86( On 25/04/2042 Spot Bond					0.00000	101.01024				0.00	0	
<b>Total ASN862 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN862</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 31/07/2026 Spot Bond					0.00000	102.66173				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	102.01810				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	102.01810				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	101.86734				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	101.86734				0.00	0	
<b>Total ASN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN868</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.55487				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	101.64150				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	101.92528				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	101.90930				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	102.08952				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	100.93323				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	101.54701				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN887</b>										<b>0.00</b>	<b>0</b>	
ASN887 On 15/09/2028 Spot Bond					0.00000	101.94194				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>	
ASN888 On 31/01/2024 Spot Bond			11.57000	100.60677	11.57000	100.51588				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>	
ASN900 On 20/06/2027 Spot Bond					0.00000	95.19178				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>	
ASN902 On 31/01/2030 Spot Bond					0.00000	100.50724				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>	
ASN903 On 20/06/2026 Spot Bond					0.00000	101.70131				0.00	0	
<b>Total ASN904 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN904</b>										<b>0.00</b>	<b>0</b>	
ASN910 On 31/07/2027 Spot Bond					0.00000	102.48227				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>	
ASN913 On 31/08/2027 Spot Bond					0.00000	102.54294				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>	
ASN915 On 31/07/2027 Spot Bond					0.00000	102.49985				0.00	0	
<b>Total ASN916 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN916</b>										<b>0.00</b>	<b>0</b>	
ASN916 On 31/07/2027 Spot Bond					0.00000	102.45675				0.00	0	
<b>Total ASN917 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN917</b>										<b>0.00</b>	<b>0</b>	
ASN917 On 31/08/2027 Spot Bond					0.00000	102.42809				0.00	0	
<b>Total ASN918 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN918</b>										<b>0.00</b>	<b>0</b>	
ASN918 On 31/08/2027 Spot Bond					0.00000	102.46041				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN92( On 31/08/2027 Spot Bond					0.00000	102.42809				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	102.46041				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	97.55823				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	90.33734				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	101.84517				0.00	0	
<b>Total ASN934 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN934</b>										<b>0.00</b>	<b>0</b>	
ASN93( On 20/12/2027 Spot Bond					0.00000	106.85553				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	101.96531				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	100.54902				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	101.86141				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	101.80224				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	101.74925				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	102.04519				0.00	0	
<b>Total ASN944 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN944</b>										<b>0.00</b>	<b>0</b>	
ASN94: On 20/06/2027 Spot Bond					0.00000	101.70540				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	101.71740				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	102.49241				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	100.57689				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	101.94134				0.00	0	
<b>Total ASN953 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN953</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 20/12/2025 Spot Bond					0.00000	101.76204				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	101.66945				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	101.48870				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	123.63793				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	102.02123				0.00	1,200,000,000	600,000,000
<b>Total ASN973 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For ASN973</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
ASN97: On 20/12/2027 Spot Bond					0.00000	101.70144				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	88.86584				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.59375				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	101.79744				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	101.22028				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	81.85596				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	100.01928				0.00	0	
<b>Total ASN982 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN982</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 17/08/2023 Spot Bond					0.00000	0.00000				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	100.02655				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	101.69167				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	101.87740				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	100.98330				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	100.94548				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ASN997 On 28/02/2028 Spot Bond					0.00000	102.49260			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			7.58000	101.95285	7.58000	101.89006			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	101.33029			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	100.34723			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	101.08524			0.00	0	500,000,00
<b>Total BAW37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For BAW37</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
BAW38 On 12/07/2027 Spot Bond					0.00000	101.52779			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	99.86157			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			9.80500	101.56743	9.80500	101.48776			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	100.05932			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	100.42215			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			12.32000	12.32000	12.32000	104.32078		2,464,000,000,000.00	200,000,000	100,000,00	
<b>Total BAYA72 SPOT</b>								<b>2,464,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,00</b>	
<b>Total For BAYA72</b>								<b>2,464,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,00</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.25762			0.00	0	
<b>Total BAYA74 SPOT</b>									<b>0.00</b>	<b>0</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 BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.81143				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	101.81862				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	101.87782				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	102.91410				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	100.69903				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.85921				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.75318				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>	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.72016				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.33648				0.00	0	
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA94</b>										<b>0.00</b>	<b>0</b>	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.70709				0.00	0	
<b>Total BAYA95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA96 On 30/09/2025 Spot Bond					0.00000	101.06520				0.00	0	
<b>Total BAYA96 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA96</b>										<b>0.00</b>	<b>0</b>	
BAYA97 On 30/09/2025 Spot Bond					0.00000	100.15701				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA97</b>										<b>0.00</b>	<b>0</b>	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.81888				0.00	0	
<b>Total BAYA98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA98</b>										<b>0.00</b>	<b>0</b>	
BAYA98 On 30/09/2027 Spot Bond					0.00000	101.77299				0.00	0	
<b>Total BAYA99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA99</b>										<b>0.00</b>	<b>0</b>	
BAYB10 On 30/09/2023 Spot Bond					0.00000	101.98366				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.01279				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2024 Spot Bond					0.00000	102.01699				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.98405				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BAYB21 On 30/06/2025 Spot Bond					0.00000	101.97112				0.00	0	
<b>Total BAYB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB22</b>										<b>0.00</b>	<b>0</b>	
BAYB22 On 30/09/2023 Spot Bond					0.00000	101.98366				0.00	0	
<b>Total BAYB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB23</b>										<b>0.00</b>	<b>0</b>	
BAYB23 On 30/09/2024 Spot Bond					0.00000	101.98407				0.00	0	
<b>Total BAYB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB24</b>										<b>0.00</b>	<b>0</b>	
BAYB24 On 30/09/2025 Spot Bond					0.00000	102.04994				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			9.42500	9.42500	9.42500	97.84868				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX21 On 05/08/2033 Spot Bond					0.00000	100.34190				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	101.92362				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	96.54523				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	79.24254				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	94.60079				0.00	0	
<b>Total BDX39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX39</b>										<b>0.00</b>	<b>0</b>	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.23566				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	101.68935				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	102.02770				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	101.28595				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	100.48779				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	102.21331				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	103.76545				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BGL19</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.21894				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			9.09000	102.60250	9.09000	102.52751				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	102.09562				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	100.86211				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	101.75675				0.00	0	
<b>Total BID16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID16</b>										<b>0.00</b>	<b>0</b>	
BID17 On 24/06/2027 Spot Bond					0.00000	101.44725				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	100.56034				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	101.14946				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	99.57400				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	80.96000				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	61.64000				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	55.15200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.16342				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	102.18470				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	101.80880				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	99.92017				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	99.91769				0.00	0	
<b>Total BNPS05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS05</b>										<b>0.00</b>	<b>0</b>	
BNPS0 On 09/06/2029 Spot Bond					0.00000	102.02545				0.00	0	
<b>Total BNPS06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS06</b>										<b>0.00</b>	<b>0</b>	
BNPS0 On 01/08/2028 Spot Bond					0.00000	100.47765				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>	
BNPS0 On 01/08/2029 Spot Bond					0.00000	100.47993				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>	
BNPS0 On 18/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BNPS09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS09</b>										<b>0.00</b>	<b>0</b>	
BNPS1 On 04/07/2028 Spot Bond					0.00000	96.72900				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>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.11460				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2( On 19/11/2024 Spot Bond					0.00000	100.19201				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2( On 12/10/2023 Spot Bond					0.00000	101.05741				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>
BPPF3( On 03/11/2023 Spot Bond					0.00000	100.42042				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF3( On 24/08/2024 Spot Bond					0.00000	100.01111				0.00	0	
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BPPF3( On 11/01/2024 Spot Bond					0.00000	101.00805				0.00	0	
<b>Total BPPF36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF36</b>										<b>0.00</b>	<b>0</b>	
BPPF3( On 31/03/2024 Spot Bond					0.00000	101.30315				0.00	0	
<b>Total BPPF37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF37</b>										<b>0.00</b>	<b>0</b>	
BPPF3( On 10/05/2024 Spot Bond					0.00000	100.20800				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	101.22254				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	100.95366				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	101.44922				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	100.47037				0.00	0	
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 BWZJ25</b>										<b>0.00</b>	<b>0</b>	
BYA10C On 30/09/2026 Spot Bond					0.00000	101.73997				0.00	0	
<b>Total BYA100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA100</b>										<b>0.00</b>	<b>0</b>	
BYA101 On 30/09/2025 Spot Bond					0.00000	101.70694				0.00	0	
<b>Total BYA101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA101</b>										<b>0.00</b>	<b>0</b>	
BYA102 On 30/06/2027 Spot Bond					0.00000	101.74012				0.00	0	
<b>Total BYA102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA102</b>										<b>0.00</b>	<b>0</b>	
BYA104 On 30/06/2027 Spot Bond					0.00000	101.70692				0.00	0	
<b>Total BYA104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA104</b>										<b>0.00</b>	<b>0</b>	
BYA105 On 30/06/2026 Spot Bond					0.00000	101.67383				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	100.76920				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.43062				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.22581				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			9.12000	104.09460	9.12000	104.01854				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			9.77000	106.78252	9.77000	106.69952				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			10.81000	10.81000	10.81000	99.64038				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	99.65783				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.87798				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	100.91113				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	101.72033				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	99.67209				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	99.65774				0.00	0	
<b>Total CGR54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR54</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.80976				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			10.10500	104.64246	10.10500	104.55840				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	103.16227				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			11.41000	103.92385	11.41000	103.82988				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			7.32000	162.88675	7.32000	162.76255				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN45: On 31/01/2025 Spot Bond			9.45000	158.20246	9.45000	158.05549				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN49: On 04/09/2024 Spot Bond			9.75000	104.95225	9.75000	104.87082				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN49: On 04/09/2024 Spot Bond					0.00000	103.03364				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN50: On 11/10/2024 Spot Bond					0.00000	101.18010				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN50: On 11/10/2024 Spot Bond					0.00000	102.57760				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>	
CLN51: On 15/03/2025 Spot Bond				100.00000	0.00000	101.88724				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN51: On 25/11/2024 Spot Bond					0.00000	99.16173				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	100.18490				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	99.39594				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	100.93542				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			10.65000	100.43029	10.65000	100.34537				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	100.65156				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</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 CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.03592				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	162.38300				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	101.42637				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			10.12000	99.74670	10.12000	99.66513				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			10.17000	103.80204	10.17000	103.71813				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			10.26000	102.56243	10.26000	102.47880				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 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	100.01923				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	100.11334				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	99.83243				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	101.10031				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	143.78200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.20110				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 12/11/2025 Spot Bond			10.62000	101.82555	10.62000	101.77905				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN562 On 12/11/2025 Spot Bond			10.12000	102.83538	10.12000	102.75265				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.38365				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 21/02/2024 Spot Bond					0.00000	99.96560				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.58418				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 11/02/2024 Spot Bond					0.00000	100.19460				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			10.35000	101.98880	10.35000	101.90493				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	100.11656				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	100.19516				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	101.85276				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN577 On 20/06/2024 Spot Bond					0.00000	101.88553				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>	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.91440				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>	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.38060				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>	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.22768				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>	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.91850				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>	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.92089				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>	
CLN585 On 31/05/2024 Spot Bond					0.00000	102.40233				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	103.58170				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	102.36600				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	101.73006				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	103.27991				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	103.53797				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</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 CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 05/12/2026 Spot Bond			5.74000	157.91994	5.74000	133.24791				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 24/11/2024 Spot Bond					0.00000	102.60184				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>	
CLN59: On 27/06/2024 Spot Bond					0.00000	101.54545				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 24/11/2024 Spot Bond					0.00000	102.39647				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 24/11/2024 Spot Bond			9.59000	9.59000	9.59000	101.61244				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 02/04/2026 Spot Bond					0.00000	101.33707				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 10/12/2024 Spot Bond					0.00000	101.85941				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN60: On 18/06/2024 Spot Bond					0.00000	101.73006				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN60: On 18/06/2024 Spot Bond					0.00000	101.73006				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN60: On 05/08/2024 Spot Bond			9.17500	9.17500	9.17500	99.91401				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN60: On 05/08/2024 Spot Bond					0.00000	100.30380				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN60: On 12/08/2024 Spot Bond					0.00000	99.72066				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.21296				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>	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.95855				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>	
CLN607 On 22/08/2024 Spot Bond					0.00000	99.89065				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>	
CLN608 On 23/10/2024 Spot Bond					0.00000	100.71284				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>	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.51737				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>	
CLN611 On 07/03/2025 Spot Bond					0.00000	102.07533				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
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	102.32187				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	102.77493				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	102.24008				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62( On 28/10/2024 Spot Bond					0.00000	100.58779				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>	
CLN62( On 28/10/2024 Spot Bond					0.00000	100.86884				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>	
CLN62( 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>	
CLN62( On 19/08/2025 Spot Bond					0.00000	99.91099				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>	
CLN62( On 31/07/2034 Spot Bond					0.00000	101.14661				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>	
CLN62( On 31/07/2034 Spot Bond			13.56000	58.57262	13.56000	76.20937				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>	
CLN62( On 20/11/2024 Spot Bond					0.00000	100.10176				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>	
CLN63( On 19/08/2025 Spot Bond			10.82000	97.73774	10.82000	97.65336				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN63( On 19/08/2025 Spot Bond					0.00000	99.91123				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN63( On 21/11/2024 Spot Bond					0.00000	100.07216				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN63( On 09/10/2034 Spot Bond					0.00000	101.30980				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN63( On 09/11/2024 Spot Bond					0.00000	100.22807				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 19/08/2025 Spot Bond					0.00000	101.65446				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>	
CLN635 On 21/11/2024 Spot Bond					0.00000	99.91994				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>	
CLN636 On 19/08/2025 Spot Bond					0.00000	99.91147				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>	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.96145				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>	
CLN638 On 19/08/2025 Spot Bond					0.00000	99.90671				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>	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.89664				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 21/11/2024 Spot Bond					0.00000	99.91970				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>	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.71629				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>	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.59487				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>	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.71791				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>	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.00033				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>	
CLN648 On 31/05/2026 Spot Bond					0.00000	102.25497				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.91147				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	99.91147				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	101.90951				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	101.54853				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 20/06/2025 Spot Bond					0.00000	102.06521				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN66( On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN66( On 20/12/2024 Spot Bond					0.00000	132.02900				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN66( On 20/12/2023 Spot Bond					0.00000	155.64700				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN66( On 02/04/2026 Spot Bond					0.00000	104.33145				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN667 On 19/08/2025 Spot Bond					0.00000	99.90102				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	102.61146				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	99.90592				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			6.32697	165.13502	6.32697	134.10900				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			6.32697	165.13502	6.32697	134.10986				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	99.90473				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 19/08/2025 Spot Bond					0.00000	99.90157				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	101.68078				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	101.28621				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	101.98708				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	101.64413				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	101.66930				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.23760				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.83797				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.83775				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/12/2026 Spot Bond					0.00000	105.42025				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.47918				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 21/12/2026 Spot Bond					0.00000	101.70861				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.03203				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	89.29119				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	87.82439				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	105.87727				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN699 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.76391				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	100.32013				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	89.83615				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	99.89999				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	102.42057				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	101.68221				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	81.89398				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	82.13147				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 11/03/2024 Spot Bond					0.00000	101.77556				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	100.10532				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	101.69274				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	101.69274				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	101.69274				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.95401				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.79549				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.97250				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.28812				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 01/06/2026 Spot Bond					0.00000	102.08468				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.98314				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.61570				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	101.61570				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	101.61570				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	101.63143				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	101.63143				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	101.63143				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.42534				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>	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.43851				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.06127				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 21/12/2027 Spot Bond					0.00000	101.70858				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 11/09/2026 Spot Bond					0.00000	101.81372				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	94.41084				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 20/12/2023 Spot Bond					0.00000	102.02662				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 20/06/2026 Spot Bond					0.00000	121.13600				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	93.22476				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 19/08/2025 Spot Bond					0.00000	99.91226				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/03/2032 Spot Bond					0.00000	101.63009				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/01/2030 Spot Bond					0.00000	102.24061				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	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	100.79277				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	102.31794				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	101.70455				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	100.56966				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	101.05900				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 11/09/2026 Spot Bond					0.00000	102.01765				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.28113				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 31/07/2024 Spot Bond					0.00000	101.73565				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.35605				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN755 On 31/01/2030 Spot Bond					0.00000	98.89543				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>	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.57014				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.52549				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.19710				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.74772				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2024 Spot Bond			9.57000	9.57000	9.57000	92.95372				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	100.35605				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	101.71432				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	108.19022				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</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 CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN77: On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	85.82843				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>	
CLN77: On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	91.11710				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>	
CLN77: On 28/08/2028 Spot Bond					0.00000	100.98114				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>	
CLN77: On 31/07/2028 Spot Bond					0.00000	100.58254				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>	
CLN77: On 15/09/2028 Spot Bond			5.33000	5.33000	5.33000	112.10286				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>	
CLN77: On 31/05/2026 Spot Bond					0.00000	102.38463				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
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	102.68628				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	100.52403				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	100.52644				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	99.97134				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	100.53845				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.54373				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.55488				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.55488				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 31/01/2027 Spot Bond					0.00000	114.62932				0.00	0	
<b>Total CLN788 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	114.46199				0.00	0	
<b>Total CLN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.57221				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN790 On 31/01/2025 Spot Bond					0.00000	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>	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.57221				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>	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.23819				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.57221				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.55495				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN797 On 31/01/2025 Spot Bond					0.00000	100.57221				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>	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.57237				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>	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.57431				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>	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.57431				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>	
CLN801 On 28/02/2026 Spot Bond					0.00000	102.50310				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>	
CLN802 On 31/01/2025 Spot Bond					0.00000	86.13532				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>	
CLN803 On 31/01/2025 Spot Bond					0.00000	106.24397				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	100.52788				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	100.57684				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	102.51402				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	100.54325				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			9.42500	97.92257	9.42500	97.84868				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</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 CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.62561				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.34500				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 31/01/2025 Spot Bond					0.00000	100.57221				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.57244				0.00	0	
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.57684				0.00	0	
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.52404				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.57221				0.00	0	
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.57244				0.00	0	
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.55495				0.00	0	
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.57244				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN824</b>										<b>0.00</b>	<b>0</b>	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.57244				0.00	0	
<b>Total CLN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN825</b>										<b>0.00</b>	<b>0</b>	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.57209				0.00	0	
<b>Total CLN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN826</b>										<b>0.00</b>	<b>0</b>	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.57244				0.00	0	
<b>Total CLN827 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN827</b>										<b>0.00</b>	<b>0</b>	
CLN827 On 31/08/2024 Spot Bond					0.00000	91.44152				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>	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.57221				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>	
CLN829 On 31/07/2026 Spot Bond					0.00000	102.47631				0.00	0	
<b>Total CLN830 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN830</b>										<b>0.00</b>	<b>0</b>	
CLN830 On 31/05/2025 Spot Bond					0.00000	102.11946				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	100.57209				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			9.64500	9.64500	9.64500	100.49131				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	102.49226				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	102.49240				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN836 On 31/08/2027 Spot Bond					0.00000	102.49241				0.00	0	
<b>Total CLN836 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN836</b>										<b>0.00</b>	<b>0</b>	
CLN837 On 31/08/2029 Spot Bond					0.00000	102.49229				0.00	0	
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN837</b>										<b>0.00</b>	<b>0</b>	
CLN838 On 31/03/2027 Spot Bond					0.00000	101.55494				0.00	0	
<b>Total CLN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN838</b>										<b>0.00</b>	<b>0</b>	
CLN839 On 20/06/2027 Spot Bond					0.00000	101.70620				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>	
CLN841 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>	
CLN842 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>	
CLN843 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>	
CLN844 On 07/09/2026 Spot Bond					0.00000	102.04576				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>	
CLN847 On 31/03/2025 Spot Bond					0.00000	101.55495				0.00	0	
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	
CLN848 On 31/03/2027 Spot Bond					0.00000	101.55494				0.00	0	
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	
CLN849 On 31/03/2029 Spot Bond					0.00000	101.55455				0.00	0	
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	
CLN850 On 31/07/2025 Spot Bond					0.00000	100.60368				0.00	0	
<b>Total CLN850 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 CLN850</b>										<b>0.00</b>	<b>0</b>	
CLN85 On 27/09/2028 Spot Bond					0.00000	101.82218				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	101.71740				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	101.78459				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	101.88532				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	101.91729				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	101.79770				0.00	0	
<b>Total CLN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN856</b>										<b>0.00</b>	<b>0</b>	
CLN85 On 28/02/2024 Spot Bond				100.00000	0.00000	87.35258				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>	
CLN86 On 31/07/2025 Spot Bond					0.00000	100.57244				0.00	0	
<b>Total CLN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN860</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 20/06/2027 Spot Bond					0.00000	101.79738				0.00	0	
<b>Total CLN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN861</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 20/06/2027 Spot Bond					0.00000	101.70139				0.00	0	
<b>Total CLN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN862</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 09/03/2028 Spot Bond					0.00000	102.02380				0.00	0	
<b>Total CLN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN863</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 31/07/2025 Spot Bond					0.00000	111.41200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN864</b>										<b>0.00</b>	<b>0</b>	
CLN864 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>	
CLN865 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>	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.62256				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>	
CLN867 On 31/07/2024 Spot Bond			7.00000	7.00000	7.00000	86.57129				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>	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.51458				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>	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.51926				0.00	0	
<b>Total CLN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN870</b>										<b>0.00</b>	<b>0</b>	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.51685				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	86.85233				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	102.49226				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	101.74140				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	100.68619				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN876 On 29/10/2025 Spot Bond					0.00000	100.68619				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>	
CLN877 On 31/01/2030 Spot Bond					0.00000	101.84063				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>	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.33707				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>	
CLN880 On 02/04/2026 Spot Bond					0.00000	101.33085				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>	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.91436				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>	
CLN882 On 31/01/2030 Spot Bond					0.00000	100.51202				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>	
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.69955				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	81.51020				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	81.51020				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	81.33396				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	81.48079				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			5.72000	5.72000	5.72000	130.22817				0.00	0	
<b>Total CLN888 SPOT</b>										<b>0.00</b>	<b>0</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 CLN888</b>										<b>0.00</b>	<b>0</b>	
CLN888 On 20/12/2027 Spot Bond					0.00000	108.95460				0.00	0	
<b>Total CLN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN889</b>										<b>0.00</b>	<b>0</b>	
CLN889 On 20/12/2027 Spot Bond					0.00000	101.87740				0.00	0	
<b>Total CLN890 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN890</b>										<b>0.00</b>	<b>0</b>	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN891 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN891</b>										<b>0.00</b>	<b>0</b>	
CLN891 On 20/12/2027 Spot Bond					0.00000	101.79424				0.00	0	
<b>Total CLN892 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN892</b>										<b>0.00</b>	<b>0</b>	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.57244				0.00	0	
<b>Total CLN893 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN893</b>										<b>0.00</b>	<b>0</b>	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.75245				0.00	0	
<b>Total CLN894 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN894</b>										<b>0.00</b>	<b>0</b>	
CLN894 On 31/08/2025 Spot Bond					0.00000	102.49226				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	101.55488				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	101.28109				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	67.78572				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	67.29871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			11.60000	11.60000	11.60000	103.58114				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			11.20500	11.20500	11.20500	101.76974				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	102.08668				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	101.98115				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	101.86621				0.00	0	
<b>Total CLN906 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN906</b>										<b>0.00</b>	<b>0</b>	
CLN906 On 20/12/2027 Spot Bond					0.00000	102.28940				0.00	0	
<b>Total CLN907 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN907</b>										<b>0.00</b>	<b>0</b>	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.23610				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>	
CLN908 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>	
CLN909 On 20/06/2024 Spot Bond					0.00000	101.87753				0.00	0	
<b>Total CLN910 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN910</b>										<b>0.00</b>	<b>0</b>	
CLN910 On 31/01/2026 Spot Bond					0.00000	100.57191				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>	

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 20/12/2027 Spot Bond					0.00000	101.86566				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 20/12/2027 Spot Bond					0.00000	101.56660				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 20/12/2032 Spot Bond					0.00000	102.14072				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 20/12/2027 Spot Bond					0.00000	103.40580				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 28/02/2027 Spot Bond					0.00000	102.42743				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	101.71104				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>	
CLN919 On 28/07/2027 Spot Bond					0.00000	102.49247				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>	
CLN920 On 29/02/2028 Spot Bond					0.00000	102.49248				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>	
CLN921 On 28/02/2026 Spot Bond					0.00000	102.49233				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>	
CLN922 On 28/02/2026 Spot Bond					0.00000	102.49233				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>	
CLN923 On 20/06/2030 Spot Bond					0.00000	102.07547				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>	
CLN924 On 20/06/2028 Spot Bond					0.00000	101.96204				0.00	0	
<b>Total CLN924 SPOT</b>										<b>0.00</b>	<b>0</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 CLN924</b>										<b>0.00</b>	<b>0</b>	
CLN924 On 20/06/2028 Spot Bond					0.00000	101.97323				0.00	0	
<b>Total CLN925 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN925</b>										<b>0.00</b>	<b>0</b>	
CLN925 On 20/06/2028 Spot Bond					0.00000	101.98920				0.00	0	
<b>Total CLN926 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN926</b>										<b>0.00</b>	<b>0</b>	
CLN926 On 20/06/2028 Spot Bond					0.00000	101.98122				0.00	0	
<b>Total CLN927 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN927</b>										<b>0.00</b>	<b>0</b>	
CLN927 On 31/01/2026 Spot Bond					0.00000	100.57191				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>	
CLN928 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>	
CLN929 On 20/12/2023 Spot Bond					0.00000	99.26400				0.00	0	
<b>Total CLN930 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN930</b>										<b>0.00</b>	<b>0</b>	
CLN930 On 20/06/2028 Spot Bond					0.00000	100.51500				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>	
CLN931 On 20/06/2028 Spot Bond					0.00000	101.99719				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>	
CLN932 On 20/06/2028 Spot Bond			12.59500	12.59500	12.59500	100.52663				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>	
CLN933 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>	
CLN934 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>	
CLN935 On 20/03/2026 Spot Bond					0.00000	102.34089				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN936 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN936</b>										<b>0.00</b>	<b>0</b>	
CLN937 On 20/03/2025 Spot Bond					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>	
CLN938 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>	
CLN939 On 20/06/2028 Spot Bond					0.00000	101.65499				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>	
CLN940 On 20/03/2026 Spot Bond					0.00000	102.18128				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>	
CLN941 On 20/06/2030 Spot Bond					0.00000	102.10900				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>	
CLN942 On 31/03/2031 Spot Bond					0.00000	101.55481				0.00	0	
<b>Total CLN942 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN942</b>										<b>0.00</b>	<b>0</b>	
CLN943 On 31/03/2031 Spot Bond					0.00000	101.55481				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>	
CLN944 On 31/03/2028 Spot Bond					0.00000	101.55481				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>	
CLN945 On 20/06/2028 Spot Bond					0.00000	101.86934				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>	
CLN946 On 20/06/2028 Spot Bond					0.00000	101.64538				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>	
CLN947 On 20/06/2028 Spot Bond					0.00000	101.89332				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN94{ On 20/06/2030 Spot Bond					0.00000	102.07707				0.00	0	
<b>Total CLN948 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN948</b>										<b>0.00</b>	<b>0</b>	
CLN94{ On 20/06/2028 Spot Bond					0.00000	101.94127				0.00	0	
<b>Total CLN949 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN949</b>										<b>0.00</b>	<b>0</b>	
CLN95{ On 20/06/2028 Spot Bond					0.00000	102.17283				0.00	0	
<b>Total CLN950 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN950</b>										<b>0.00</b>	<b>0</b>	
CLN95{ On 31/03/2026 Spot Bond					0.00000	101.55495				0.00	0	
<b>Total CLN951 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN951</b>										<b>0.00</b>	<b>0</b>	
CLN95{ On 23/09/2026 Spot Bond					0.00000	101.74161				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>	
CLN95{ 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>	
CLN95{ 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>	
CLN95{ On 20/06/2028 Spot Bond					0.00000	101.97323				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>	
CLN95{ On 20/06/2028 Spot Bond					0.00000	101.72165				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>	
CLN95{ On 20/06/2028 Spot Bond					0.00000	101.89332				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>	
CLN95{ On 31/08/2027 Spot Bond					0.00000	102.32466				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>	
CLN95{ On 31/08/2028 Spot Bond					0.00000	102.21954				0.00	0	
<b>Total CLN959 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN959</b>										<b>0.00</b>	<b>0</b>	
CLN961 On 30/09/2026 Spot Bond					0.00000	101.67707				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	101.45134				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	100.36263				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			13.82500	13.82500	13.82500	101.01472				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			12.94500	12.94500	12.94500	79.18781				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			11.41000	101.94945	11.41000	101.85676				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			11.54000	100.98392	11.54000	100.89110				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			13.18000	93.80344	13.18000	93.70534				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			11.77000	93.67970	11.77000	93.59192				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	100.80063				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			10.52000	10.52000	10.52000	102.42724				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	100.64269				0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
DSY05 On 21/08/2023 Spot Bond					0.00000	99.92573				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	100.63738				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	100.26606				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	101.67477				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	101.68361				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	101.91777				0.00	0	
<b>Total DTF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF004</b>										<b>0.00</b>	<b>0</b>	
DTF005 On 15/06/2024 Spot Bond					0.00000	101.63504				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>	
DTF006 On 15/06/2026 Spot Bond					0.00000	101.67518				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>	
DTP008 On 04/08/2024 Spot Bond					0.00000	100.35594				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			9.52000	100.11852	9.52000	100.04378				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	100.03799	9.69000	99.96112				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.03799	9.69000	99.96112				0.00	0	
<b>Total DV24/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 DV24/R2023</b>									<b>0.00</b>	<b>0</b>	
DV27 On 02/02/2027 Spot Bond			10.72000	96.79363	10.72000	96.71126			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			10.94500	96.65995	10.94500	96.57603			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	100.08035	10.10000	100.00000			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.08035	10.10000	100.00000			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	101.15439			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	101.38883			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	101.26940			0.00	0	
<b>Total DVF26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>									<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.38584			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	100.64066			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	102.99708			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	102.23327			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	102.44101			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB21 On 31/01/2025 Spot Bond					0.00000	100.45495				0.00	0	4,020,000,00
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,020,000,00</b>
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	<b>4,020,000,00</b>
DVFB21 On 31/01/2027 Spot Bond					0.00000	99.77759				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB31 On 21/08/2023 Spot Bond					0.00000	99.92854				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>	
DVFB31 On 21/08/2025 Spot Bond					0.00000	102.13189				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>	
DVFC21 On 15/12/2026 Spot Bond					0.00000	104.45401				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>	
DVFC21 On 15/12/2028 Spot Bond					0.00000	105.53673				0.00	0	
<b>Total DVFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC28</b>										<b>0.00</b>	<b>0</b>	
ECN32 On 14/03/2032 Spot Bond			5.81000	121.65085	5.81000	121.57257				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	102.96156	5.79000	102.89548				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	153.02022	2.25000	152.96528				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			5.25000	159.74273	5.25000	159.64704				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			5.14500	144.35574	5.14500	144.27046				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			5.14500	138.06561	5.14500	137.98407				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			5.63000	123.98605	5.63000	123.90775				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	106.92055	5.66000	106.85304				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	153.02022	2.25000	152.96528				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	215.91845				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	212.41304				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	199.02172				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	165.73691				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	164.63886				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	160.11298				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	148.88580				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	143.26459				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	145.52125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 09/12/2024 Spot Bond					0.00000	120.65871				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>	
ELN015 On 02/04/2027 Spot Bond					0.00000	110.75329				0.00	0	
<b>Total ELN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN019</b>										<b>0.00</b>	<b>0</b>	
ELN019 On 20/09/2027 Spot Bond					0.00000	130.98480				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			10.83000	102.42946	10.83000	102.34143				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			13.29500	13.29500	13.29500	94.08620				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			13.34500	13.34500	13.34500	97.55990				0.00	0	666,666,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			10.92000	10.92000	10.92000	100.80804				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			10.92000	10.92000	10.92000	100.31403				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			12.88500	12.88500	12.88500	95.88953				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			11.84500	11.84500	11.84500	98.56258				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			15.38500	15.38500	15.38500	91.25723				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
EPF017 On 07/09/2023 Spot Bond					0.00000	101.99687				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	102.11424				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	102.24142				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	100.47970				0.00	2,000,000,000	1,000,000,000
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For EPF022</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
EPF023 On 07/09/2026 Spot Bond					0.00000	102.06537				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	102.22641				0.00	0	
<b>Total EPF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF024</b>										<b>0.00</b>	<b>0</b>	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.88652				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	100.22110				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	100.21269				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	101.72254				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	102.47520				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	101.56148				0.00	0	800,000,000
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
EQT00: On 10/09/2023 Spot Bond					0.00000	102.01604				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.51766				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 22/06/2024 Spot Bond					0.00000	101.59445				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 08/10/2024 Spot Bond					0.00000	101.10051				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.40822				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	
EQT01: On 11/11/2023 Spot Bond					0.00000	100.18028				0.00	0	
<b>Total EQT011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT011</b>										<b>0.00</b>	<b>0</b>	
EQT01: On 11/11/2025 Spot Bond					0.00000	100.18741				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	100.67207				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	100.02682				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	100.02776				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	100.02720				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	100.02815				0.00	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 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	0.00000				0.00	0	
<b>Total ERS28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS28</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.05812				0.00	0	
<b>Total ERS29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS29</b>										<b>0.00</b>	<b>0</b>	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.02725				0.00	0	
<b>Total ERS30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS30</b>										<b>0.00</b>	<b>0</b>	
ERSA3 On 17/02/2028 Spot Bond					0.00000	100.02755				0.00	0	
<b>Total ERS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS31</b>										<b>0.00</b>	<b>0</b>	
ERSA3 On 17/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	26,300,000.00
<b>Total ERS32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,300,000.00</b>
<b>Total For ERS32</b>										<b>0.00</b>	<b>0</b>	<b>26,300,000.00</b>
ERSB1 On 17/02/2028 Spot Bond					0.00000	100.02804				0.00	0	
<b>Total ERSB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSB10</b>										<b>0.00</b>	<b>0</b>	
ERSC1 On 17/02/2028 Spot Bond					0.00000	100.02841				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			9.72000	98.77949	9.72000	98.70267			7,776,000,000,000.00	800,000,000	3,279,000.00	
<b>Total ES26 SPOT</b>									<b>7,776,000,000,000.00</b>	<b>800,000,000</b>	<b>3,279,000.00</b>	
<b>Total For ES26</b>									<b>7,776,000,000,000.00</b>	<b>800,000,000</b>	<b>3,279,000.00</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.01078	7.85000	102.94579			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			12.57500	74.69098	12.67000	74.19328			50,300,000,000,000.00	4,000,000,000	8,485,100.00	
<b>Total ES33 SPOT</b>									<b>50,300,000,000,000.00</b>	<b>4,000,000,000</b>	<b>8,485,100.00</b>	
<b>Total For ES33</b>									<b>50,300,000,000,000.00</b>	<b>4,000,000,000</b>	<b>8,485,100.00</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.23235	7.50000	103.17040			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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES42 On 25/04/2042 Spot Bond			13.04000	71.18280	13.14000	70.60169			6,520,000,000,000.00	500,000,000	12,546,900,00
<b>Total ES42 SPOT</b>									<b>6,520,000,000,000.00</b>	<b>500,000,000</b>	<b>12,546,900,00</b>
<b>Total For ES42</b>									<b>6,520,000,000,000.00</b>	<b>500,000,000</b>	<b>12,546,900,00</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.72015	8.50000	102.65007			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			11.87500	11.87500	11.87500	99.08261			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			14.97000	14.97000	14.97000	91.88422			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	102.47031			0.00	0	2,100,00
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,100,00</b>
<b>Total For EXX05</b>									<b>0.00</b>	<b>0</b>	<b>2,100,00</b>
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.01546			0.00	0	
<b>Total FIFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>									<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.51767			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	101.20251			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	99.91901			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	101.95141			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	100.40662			0.00	0	
<b>Total FIFG01 SPOT</b>									<b>0.00</b>	<b>0</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 FIG01</b>									<b>0.00</b>	<b>0</b>	
FIG02 On 05/08/2026 Spot Bond					0.00000	100.07556			0.00	0	
<b>Total FIG02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIG02</b>									<b>0.00</b>	<b>0</b>	
FIG03 On 22/02/2025 Spot Bond					0.00000	99.72471			0.00	0	
<b>Total FIG03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIG03</b>									<b>0.00</b>	<b>0</b>	
FIG04 On 22/02/2027 Spot Bond					0.00000	99.88775			0.00	0	
<b>Total FIG04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIG04</b>									<b>0.00</b>	<b>0</b>	
FIG05 On 22/08/2027 Spot Bond					0.00000	99.88671			0.00	0	
<b>Total FIG05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIG05</b>									<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total FRB17/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>									<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	100.91468			0.00	0	730,000,00
<b>Total FRB24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>730,000,00</b>
<b>Total For FRB24</b>									<b>0.00</b>	<b>0</b>	<b>730,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	104.77799			0.00	5,000,000,000	5,000,000,00
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,00</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	102.82564			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			9.50000	103.82446	9.50000	103.74550			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	106.09138			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	102.67701			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			9.42000	99.82473	9.42000	99.74943			0.00	0	1,400,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,400,00</b>
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	<b>1,400,00</b>
FRB31 On 24/11/2026 Spot Bond					0.00000	100.55655				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	102.65645				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	102.67515				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	103.76056				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	100.70847				0.00	600,000,000	300,000,00
<b>Total FRB35 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For FRB35</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
FRB36 On 14/09/2028 Spot Bond					0.00000	102.36636				0.00	5,100,000,000	7,100,000,00
<b>Total FRB36 SPOT</b>										<b>0.00</b>	<b>5,100,000,000</b>	<b>7,100,000,00</b>
<b>Total For FRB36</b>										<b>0.00</b>	<b>5,100,000,000</b>	<b>7,100,000,00</b>
FRB37 On 26/02/2029 Spot Bond					0.00000	100.71575				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			4.85500	334.68118	4.85500	334.49046				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			4.87000	4.87000	4.87000	168.41469				0.00	0	
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			4.99500	219.70818	4.99500	219.58054				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			5.20000	5.20000	5.20000	118.68070				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI33 On 07/12/2033 Spot Bond			5.65000	5.65000	5.65000	234.03324				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	100.36882	5.68000	100.30502				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			5.72000	98.19911	5.72000	98.13664				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			9.30000	9.30000	9.30000	89.74665				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			9.40000	9.40000	9.40000	88.79579				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			5.92000	5.92000	5.92000	165.96030				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>	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.07753				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>	
FRC280 On 20/12/2023 Spot Bond					0.00000	102.15710				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>	
FRC284 On 11/11/2024 Spot Bond					0.00000	100.23178				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>	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.11310				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>	
FRC297 On 14/05/2024 Spot Bond					0.00000	100.11417				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>	
FRC299 On 20/06/2024 Spot Bond					0.00000	102.11566				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</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 FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 11/11/2024 Spot Bond					0.00000	101.10882				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	102.53571				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	100.45216				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	102.95856				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	101.66149				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	101.79427				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.89353				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.07172				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	101.91840				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	100.53283				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	101.78147				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	100.84519				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.98035				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	101.80526				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	101.28732				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	100.30580				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	102.55530				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	102.05146				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.03394				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	112.56639				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	101.34961				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	102.15383				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	101.27530				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34( On 31/01/2026 Spot Bond					0.00000	100.65976				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	100.62304				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	102.38487				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	101.11320				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	100.79287				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35( On 31/01/2024 Spot Bond					0.00000	100.57313				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	100.57658				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	100.58299				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	100.53965				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	101.39662				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	100.40921				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</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 FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 28/02/2024 Spot Bond					0.00000	102.58997				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	102.93059				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	93.11748				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	102.48399				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	93.43070				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	101.69655				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.83212				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	99.83821				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	100.01114				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	100.01114				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	100.05126				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	100.05126				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRC387 On 07/12/2023 Spot Bond					0.00000	102.14912				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC388 On 11/11/2024 Spot Bond					0.00000	100.21262				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>	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.65408				0.00	0	
<b>Total FRC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC394</b>										<b>0.00</b>	<b>0</b>	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.57252				0.00	0	
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC395</b>										<b>0.00</b>	<b>0</b>	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.81541				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC396 On 31/03/2024 Spot Bond					0.00000	101.05781				0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.85150				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	100.89622				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC399 On 19/01/2027 Spot Bond					0.00000	99.77354				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	96.56098				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	102.22092				0.00	0	
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40: On 19/05/2026 Spot Bond					0.00000	93.00028				0.00	0	
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC403</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/05/2026 Spot Bond					0.00000	90.68197				0.00	0	
<b>Total FRC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC404</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/01/2027 Spot Bond					0.00000	98.46894				0.00	0	
<b>Total FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 06/07/2027 Spot Bond					0.00000	101.43479				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 13/10/2026 Spot Bond					0.00000	101.14328				0.00	0	
<b>Total FRC407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC407</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 23/09/2025 Spot Bond					0.00000	100.00000				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>	
FRC40: On 23/09/2025 Spot Bond					0.00000	99.21875				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	100.57255				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	102.68538				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	100.62357				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	102.39204				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	102.60056				0.00	0	
<b>Total FRC415 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
<b>Total For FRC415</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 20/06/2027 Spot Bond					0.00000	104.09003				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	102.67686				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	100.61985				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	101.82218				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	101.85025				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	101.85025				0.00	0	
<b>Total FRC423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC423</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 31/08/2025 Spot Bond					0.00000	102.53593				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	101.55493				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	101.62110				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	101.86774				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	102.27233				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	100.57248				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.34138				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	102.44915				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	99.91944				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	101.85335				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	102.02761				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	102.05146				0.00	0	
<b>Total FRC439 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC439</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.51407				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	102.51407				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	101.90937				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	101.80224				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	100.53456				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC44( On 31/08/2027 Spot Bond					0.00000	102.49252				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	102.06111				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	102.49252				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	102.51407				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	101.92525				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	101.44992				0.00	0	
<b>Total FRC451 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC451</b>										<b>0.00</b>	<b>0</b>	
FRC45( On 28/10/2023 Spot Bond					0.00000	100.53456				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	100.52974				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	101.72540				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	100.83996				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	101.01016				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	100.05492				0.00	0	
<b>Total FRC457 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC457</b>										<b>0.00</b>	<b>0</b>	
FRC45: On 20/12/2029 Spot Bond					0.00000	101.83732				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	100.60849				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	100.60594				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	100.57255				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	100.95368				0.00	0	
<b>Total FRC463 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC463</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 20/03/2026 Spot Bond					0.00000	101.62950				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	100.32130				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	101.75385				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	102.38475				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	100.55783				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	297.02230	9.83000	108.03757				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	100.40840				0.00	0	
<b>Total FRC475 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC475</b>										<b>0.00</b>	<b>0</b>	
FRC47( On 20/06/2026 Spot Bond					0.00000	101.21668				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>	
FRC47( On 20/06/2026 Spot Bond					0.00000	101.19424				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>	
FRC47( On 07/12/2033 Spot Bond					0.00000	101.44641				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>	
FRC47( On 31/03/2032 Spot Bond					0.00000	100.99616				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			5.17000	114.04841	5.17000	113.98082				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRI38 On 31/01/2038 Spot Bond			5.54000	118.65950	5.54000	118.58569				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	100.51188				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	103.73213				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	101.36951				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	103.54552				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	101.56848				0.00	0	
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	102.95589				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	101.73347				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	101.24160				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	101.91856				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	102.44260				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	102.03297				0.00	0	
<b>Total FRJ33 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRJ33</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 15/01/2024 Spot Bond					0.00000	105.74910				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			5.62000	5.62000	5.62000	117.49914				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.57674				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			5.65000	117.16862	5.65000	117.09472				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 07/12/2033 Spot Bond			5.53000	236.51699	5.53000	236.36948				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.84000	114.64534	5.84000	114.57131				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 07/12/2033 Spot Bond			5.53000	5.53000	5.53000	236.36948				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2025 Spot Bond			5.02000	168.15873	5.02000	168.06107				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			3.70500	118.47208	3.70500	118.41570				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.59000	117.97907	5.59000	117.90522				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			5.65000	234.18153	5.65000	234.03324				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 07/12/2033 Spot Bond			5.65000	234.18153	5.65000	234.03324				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.00000	168.20557	5.00000	168.10815				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	232.63981	5.73000	232.49104				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	115.30307	5.79000	115.22906				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			5.19500	217.86930	5.19500	217.73926				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	105.88968	6.54000	105.81544				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			5.19500	217.86930	5.19500	217.73926				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			5.19500	217.86930	5.19500	217.73926				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 07/12/2033 Spot Bond			6.24000	223.09143	6.24000	222.93973				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 31/01/2038 Spot Bond			6.49000	106.48801	6.49000	106.41378				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			5.79000	5.79000	5.79000	115.22906				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			5.58000	118.11477	5.58000	118.04093				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS137 On 31/03/2028 Spot Bond			5.50500	215.05429	5.50500	214.92061				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>	
FRS138 On 07/12/2033 Spot Bond			6.01000	227.33840	6.01000	227.18797				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			5.63500	213.88642	5.63500	213.75126				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			5.63500	213.88642	5.63500	213.75126				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/03/2028 Spot Bond			5.03600	219.32975	5.03600	219.20162				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2025 Spot Bond			5.77000	166.41450	5.77000	166.30795				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			5.98500	210.77869	5.98500	210.63960				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/03/2028 Spot Bond			6.02500	210.42689	6.02500	210.28735				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/01/2025 Spot Bond			5.74000	166.48379	5.74000	166.37759				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			5.50000	215.09936	5.50000	214.96574				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS153 On 31/03/2028 Spot Bond			6.03500	6.03500	6.03500	210.19940				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.75177				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</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 FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS172 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>	
FRS176 On 18/09/2023 Spot Bond					0.00000	101.65994				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>	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.54173				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>	
FRS182 On 16/11/2023 Spot Bond					0.00000	212.62995				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>	
FRS184 On 23/01/2024 Spot Bond					0.00000	159.80836				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>	
FRS186 On 23/01/2024 Spot Bond					0.00000	236.76946				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS187 On 19/06/2026 Spot Bond					0.00000	285.52390				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>	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.29641				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>	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.31855				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>	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.11395				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>	
FRS200 On 06/08/2025 Spot Bond					0.00000	102.40129				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.01583				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 18/11/2024 Spot Bond					0.00000	99.99981				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 20/12/2024 Spot Bond					0.00000	102.17821				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.67291				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>	

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 14/08/2027 Spot Bond					0.00000	100.11550				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 13/10/2023 Spot Bond					0.00000	100.98579				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	106.48837				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	74.55387				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	102.68789				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	127.17954				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	101.15793				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</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 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	106.26904				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	102.08611				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	143.43951				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	101.95807				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 28/02/2031 Spot Bond					0.00000	102.58397				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	101.53893				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	146.66190				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	101.54563				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	101.54026				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS273 On 30/09/2024 Spot Bond					0.00000	101.77048				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>	
FRS278 On 21/09/2024 Spot Bond					0.00000	102.03139				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>	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.62534				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>	
FRS280 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>	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.59464				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>	
FRS282 On 28/02/2031 Spot Bond			10.76000	10.76000	10.76000	98.06743				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS284 On 28/02/2031 Spot Bond			10.76000	10.76000	10.76000	98.06743				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	100.68808				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	98.89328				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	99.10346				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29( On 09/05/2025 Spot Bond					0.00000	115.22334				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>	
FRS30( On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS30( On 16/05/2027 Spot Bond					0.00000	100.05455				0.00	0	
<b>Total FRS301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS301</b>										<b>0.00</b>	<b>0</b>	
FRS30( On 30/04/2026 Spot Bond					0.00000	100.57255				0.00	0	
<b>Total FRS306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS306</b>										<b>0.00</b>	<b>0</b>	
FRS30( On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS307 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS307</b>										<b>0.00</b>	<b>0</b>	
FRS30( On 13/07/2027 Spot Bond					0.00000	124.67183				0.00	0	
<b>Total FRS309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS309</b>										<b>0.00</b>	<b>0</b>	
FRS31( On 21/09/2023 Spot Bond			9.92000	9.92000	9.92000	104.33092				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	101.79101				0.00	0	
<b>Total FRS311 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS311</b>										<b>0.00</b>	<b>0</b>	
FRS31( On 28/09/2025 Spot Bond					0.00000	102.36195				0.00	0	
<b>Total FRS312 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS312</b>										<b>0.00</b>	<b>0</b>	
FRS31( On 27/04/2024 Spot Bond					0.00000	100.57514				0.00	0	
<b>Total FRS313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS313</b>										<b>0.00</b>	<b>0</b>	
FRS31( On 03/06/2024 Spot Bond					0.00000	101.91769				0.00	0	
<b>Total FRS314 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS314</b>										<b>0.00</b>	<b>0</b>	
FRS31( On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS315 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS315</b>										<b>0.00</b>	<b>0</b>	
FRS315 On 31/12/2027 Spot Bond					0.00000	101.55483				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>	
FRS316 On 07/12/2033 Spot Bond					0.00000	104.09553				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>	
FRS317 On 17/11/2023 Spot Bond			4.63000	4.63000	4.63000	100.92499				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>	
FRS318 On 26/04/2024 Spot Bond					0.00000	94.39006				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>	
FRS320 On 13/05/2024 Spot Bond					0.00000	110.59663				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>	
FRS321 On 16/05/2028 Spot Bond					0.00000	97.19378				0.00	0	
<b>Total FRS322 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS322</b>										<b>0.00</b>	<b>0</b>	
FRS322 On 20/11/2023 Spot Bond					0.00000	97.87944				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>	
FRS323 On 07/12/2033 Spot Bond			9.36450	299.34259	9.36450	108.91465				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>	
FRS324 On 07/12/2033 Spot Bond			9.53000	297.28262	9.53000	108.63595				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>	
FRS325 On 07/12/2033 Spot Bond			9.19000	109.15132	9.19000	109.26086				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>	
FRS326 On 07/12/2033 Spot Bond			9.28000	108.93279	9.28000	109.03399				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>	
FRS327 On 07/12/2033 Spot Bond			9.24000	109.00778	9.24000	109.11203				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS328</b>										<b>0.00</b>	<b>0</b>	
FRS328 On 01/06/2028 Spot Bond					0.00000	113.71617				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>	
FRS329 On 01/06/2030 Spot Bond					0.00000	102.29297				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>	
FRS330 On 31/03/2026 Spot Bond					0.00000	101.55500				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>	
FRS331 On 30/04/2026 Spot Bond					0.00000	100.57255				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>	
FRS332 On 07/03/2028 Spot Bond					0.00000	102.33377				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>	
FRS333 On 21/12/2027 Spot Bond					0.00000	101.68235				0.00	0	
<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	101.98817				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	102.79087				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	101.63333				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	100.91770				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	102.82657				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS34( On 19/07/2028 Spot Bond					0.00000	102.89722				0.00	0	
<b>Total FRS340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS340</b>										<b>0.00</b>	<b>0</b>	
FRS34 On 19/07/2024 Spot Bond					0.00000	100.84473				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>	
FRS34 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>	
FRS36 On 07/12/2023 Spot Bond			4.65500	4.65500	4.65500	334.69104				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			4.03500	335.48366	4.03500	335.31447				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			4.39500	4.39500	4.39500	334.95218				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.39489				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	108.10826	5.49000	108.04145				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	66.82001	5.02000	115.86874				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			4.89000	4.89000	4.89000	168.36747				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			5.17000	5.17000	5.17000	167.70844				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			5.45500	5.45500	5.45500	333.89009				0.00	0	
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS90</b>										<b>0.00</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			9.32000	103.80319	9.32000	103.72571				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			9.27000	101.50608	9.27000	101.43112				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			9.29000	104.22344	9.29000	104.14590				0.00	0	80,000,00
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
FRX27 On 07/03/2027 Spot Bond			9.36000	107.07102	9.36000	106.99121				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			9.72000	102.23819	9.72000	102.15912				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			10.38500	97.61415	10.38500	97.53361				0.00	0	30,000,00
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
FRX31 On 21/02/2031 Spot Bond			10.57500	94.52779	10.57500	94.44710				0.00	0	4,000,00
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,00</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>4,000,00</b>
FRX32 On 31/03/2032 Spot Bond			10.94500	101.75465	10.94500	101.66582				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			12.58500	68.95642	12.58500	68.88746				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	99.92862				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	99.92268				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	99.92464				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.12291				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	99.92287				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	100.78106				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	100.79276				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	101.92711				0.00	0	37,500,000.00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>37,500,000.00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>37,500,000.00</b>
GDA A1 On 20/07/2028 Spot Bond					0.00000	100.50612				0.00	0	
<b>Total GDA A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GDA A1</b>										<b>0.00</b>	<b>0</b>	
GDAB1 On 20/07/2028 Spot Bond					0.00000	100.51588				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	102.42343				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	102.23580				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	102.31014				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	102.82108				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GRL35 On 12/06/2029 Spot Bond			4.80000	120.13991	4.80000	120.07199			96,000,000,000.00	20,000,000	10,000,000
<b>Total GRL35 SPOT</b>									<b>96,000,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For GRL35</b>									<b>96,000,000,000.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	100.35340			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			9.22900	103.58214	9.22900	103.50473			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	101.40310			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			7.93000	104.81764	7.93000	104.75085			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	101.69748			0.00	0	
<b>Total GRT23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>									<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.51837			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	104.02857			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	101.39769			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	101.93206			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	102.40381			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	99.74080			0.00	0	
<b>Total GRT31 SPOT</b>									<b>0.00</b>	<b>0</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 GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.16673				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	101.81260				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.63076				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	101.85418				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	101.96350				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	100.50408				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.27495				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	100.72554				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	100.98983				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	102.29498				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.96596				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	102.42022				0.00	0	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For GRT50</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
GRT51 On 14/12/2029 Spot Bond					0.00000	101.81954				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	101.89008				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	100.22811				0.00	0	
<b>Total GRT53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT53</b>										<b>0.00</b>	<b>0</b>	
GRT54 On 09/02/2033 Spot Bond					0.00000	102.01346				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	102.22803				0.00	100,000,000	50,000,00
<b>Total GRT55 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For GRT55</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
GRT56 On 09/06/2030 Spot Bond					0.00000	102.14705				0.00	0	
<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	100.25569				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			9.55000	9.55000	9.55000	101.11048				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	99.92101				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	100.57449				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	100.74599				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H120T2 On 04/10/2023 Spot Bond					0.00000	101.20505				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	101.25671				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	101.87508				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	101.69499				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	100.57241				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	101.55494				0.00	0	
<b>Total H12T19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T19</b>										<b>0.00</b>	<b>0</b>	
H12T22 On 31/07/2027 Spot Bond					0.00000	103.78439				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	102.05465				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	101.66492				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	102.44495				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	101.85586				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	102.13547				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 HILB12</b>										<b>0.00</b>	<b>0</b>	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.84514				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	100.55623				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	100.35873				0.00	0	500,000,00
<b>Total HILB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For HILB16</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
HILB17 On 05/04/2026 Spot Bond					0.00000	101.46583				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	101.23696				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			5.31500	334.23272	5.31500	334.02996				0.00	0	
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			5.44500	5.44500	5.44500	334.11532				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			10.82500	97.58306	10.82500	97.49784				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			5.32000	77.22610	5.32000	115.17662				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			12.68000	80.50835	12.68000	80.42770				0.00	0	4,307,400,00
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,307,400,00</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>4,307,400,00</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.70081	100.00000	9.63689				0.00	0	
<b>Total HWAY34/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			12.66000	79.79599	12.66000	79.71618				0.00	0	4,590,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,590,000.00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>4,590,000.00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.69376	100.00000	9.62988				0.00	0	
<b>Total HWAY35/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			4.28000	169.90408	4.32000	169.71996			321,797,107,200,000.00	75,186,240,000	454,795,740,000	
<b>Total I2025 SPOT</b>									<b>1,797,107,200,000.00</b>	<b>75,186,240,000</b>	<b>454,795,740,000</b>	
<b>Total For I2025</b>									<b>1,797,107,200,000.00</b>	<b>75,186,240,000</b>	<b>454,795,740,000</b>	
I2029 On 31/03/2029 Spot Bond			4.32000	124.26554	4.33000	124.13573			137,190,240,000,000.00	31,757,000,000	483,267,350,000	
<b>Total I2029 SPOT</b>									<b>1,719,240,000,000.00</b>	<b>31,757,000,000</b>	<b>483,267,350,000</b>	
<b>Total For I2029</b>									<b>1,719,240,000,000.00</b>	<b>31,757,000,000</b>	<b>483,267,350,000</b>	
I2031 On 31/01/2031 Spot Bond			4.55000	100.51345	4.55000	100.45884			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			4.68000	117.40075	4.67000	118.83307			464,630,400,000,000.00	99,280,000,000	391,332,273,300	
<b>Total I2033 SPOT</b>									<b>1,630,400,000,000.00</b>	<b>99,280,000,000</b>	<b>391,332,273,300</b>	
<b>Total For I2033</b>									<b>1,630,400,000,000.00</b>	<b>99,280,000,000</b>	<b>391,332,273,300</b>	
I2038 On 31/01/2038 Spot Bond			4.91000	127.64232	4.89000	127.86735			108,020,000,000.00	22,000,000	388,139,290,700	
<b>Total I2038 SPOT</b>									<b>108,020,000,000.00</b>	<b>22,000,000</b>	<b>388,139,290,700</b>	
<b>Total For I2038</b>									<b>108,020,000,000.00</b>	<b>22,000,000</b>	<b>388,139,290,700</b>	
I2046 On 31/03/2046 Spot Bond			4.91000	112.78005	4.88000	113.23833			631,305,214,000.00	128,575,400	382,541,245,900	
<b>Total I2046 SPOT</b>									<b>631,305,214,000.00</b>	<b>128,575,400</b>	<b>382,541,245,900</b>	
<b>Total For I2046</b>									<b>631,305,214,000.00</b>	<b>128,575,400</b>	<b>382,541,245,900</b>	
I2050 On 31/12/2050 Spot Bond			4.90000	112.74540	4.87000	113.26718			36,484,866,390,000.00	7,445,891,100	356,119,196,600	
<b>Total I2050 SPOT</b>									<b>1,648,866,390,000.00</b>	<b>7,445,891,100</b>	<b>356,119,196,600</b>	
<b>Total For I2050</b>									<b>1,648,866,390,000.00</b>	<b>7,445,891,100</b>	<b>356,119,196,600</b>	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.19790			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	99.97714			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			5.11500	334.42756	5.11500	334.23002			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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL124 On 14/02/2024 Spot Bond					0.00000	100.34496				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	100.11127				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	100.93135				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	99.89273				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	100.59613				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	100.66339				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.59104				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	101.67755				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	101.33696				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	99.82918				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	99.82535				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	99.92535				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.43644				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	101.14632				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	100.98586				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	100.11169				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	100.14371				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	100.99226				0.00	0	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.90318				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	99.82295				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	99.97578				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	102.02832				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	101.50697				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	101.06891				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.41744				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	99.99441				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	101.93381				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	101.64592				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	102.16613				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	101.64708				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.75355				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	101.33816				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	99.94895				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	99.99979				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	101.71383				0.00	0	
<b>Total IBL216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL216</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL217 On 18/03/2025 Spot Bond					0.00000	101.61195				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	99.19417				0.00	0	
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.76231				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			8.48000	8.48000	8.48000	101.42006				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	100.04536				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>	
IBL225 On 25/05/2025 Spot Bond					0.00000	99.82064				0.00	1,600,000,000	800,000,000
<b>Total IBL225 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For IBL225</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
IBL227 On 25/05/2027 Spot Bond					0.00000	93.41743				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	102.02763				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	101.50537				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	101.67529				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	101.64919				0.00	0	
<b>Total IBL231 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL231</b>										<b>0.00</b>	<b>0</b>	
IBL232 On 24/06/2025 Spot Bond			9.38000	9.38000	9.38000	100.60849				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	101.41518				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	101.44909				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	99.54843				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	97.15452				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	99.32715				0.00	0	
<b>Total IBL237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL237</b>										<b>0.00</b>	<b>0</b>	
IBL238 On 14/07/2024 Spot Bond			9.02000	9.02000	9.02000	100.78517				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	100.91452				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			9.97000	9.97000	9.97000	100.19296				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	100.59429				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			8.71000	8.71000	8.71000	100.44246				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			10.28500	10.28500	10.28500	96.56644				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	100.02744				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	101.46508				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			8.43000	101.49155	8.43000	101.42255				0.00	0	
<b>Total IBL248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL248</b>										<b>0.00</b>	<b>0</b>	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.01884				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	100.28368				0.00	0	
<b>Total IBL250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL250</b>										<b>0.00</b>	<b>0</b>	
IBL251 On 28/05/2024 Spot Bond					0.00000	102.17860				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	101.90646				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	101.75444				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	101.80039				0.00	0	
<b>Total IBL259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL259</b>										<b>0.00</b>	<b>0</b>	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.97370				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL261 On 31/01/2026 Spot Bond					0.00000	100.48790				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	100.49764				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	100.68345				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	100.05158				0.00	0	
<b>Total IBL267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL267</b>										<b>0.00</b>	<b>0</b>	
IBL268 On 24/02/2028 Spot Bond					0.00000	99.83812				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	101.85607				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	102.11439				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	101.01609				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					0.00000	100.07680				0.00	0	
<b>Total IBL277 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL277</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			9.71000	100.32351	9.71000	100.24717				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.41809				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			9.96000	101.80683	9.96000	101.72620				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			11.34500	102.70189	11.34500	102.59380				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			10.52000	103.00043	10.52000	102.91390				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	100.25051				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	98.64065				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.28103				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	101.74658				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.36421				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	97.67795				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			9.27000	101.03098	9.27000	100.95597				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	101.80041				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	104.63870				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	104.25859				0.00	0	800,000,00
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	106.74402				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	100.19413				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	102.51106				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	102.56193				0.00	0	
<b>Total INLV11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>										<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond					0.00000	102.19479				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	101.67052				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	101.42223				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	100.90897				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	101.60485				0.00	200,000,000	1,100,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>1,100,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>200,000,000</b>	<b>1,100,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF31 On 25/03/2026 Spot Bond					0.00000	102.12456				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	101.31479				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	101.80040				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	99.86716				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	99.86574				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	99.86919				0.00	0	
<b>Total IPF37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF37</b>										<b>0.00</b>	<b>0</b>	
IPF38 On 23/02/2028 Spot Bond					0.00000	99.86649				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	99.86574				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	102.02408				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	101.96543				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	99.87054				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	103.42817				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 IV050</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.01758				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	101.69255				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	102.23265				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			8.65000	99.67308	8.65000	99.60392				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	102.02169				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			7.66000	100.02163	7.66000	99.96036				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	101.26194				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			8.70000	103.47836	8.70000	103.40459				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	102.12371				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			8.64000	103.45012	8.64000	103.37688				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.05001				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	101.28551				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			8.88000	102.11917	8.88000	102.04647				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	100.50857				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	99.92031				0.00	0	
<b>Total IVC224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC224</b>										<b>0.00</b>	<b>0</b>	
IVC225 On 27/09/2023 Spot Bond			10.52000	10.52000	10.52000	100.97340				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	102.17925				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			9.89000	9.89000	9.89000	100.41523				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	100.89433				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			8.86500	8.86500	8.86500	100.66385				0.00	0	
<b>Total IVC230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC230</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC231 On 14/10/2023 Spot Bond			9.49000	9.49000	9.49000	100.69520				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	102.25592				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	101.79424				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	101.78475				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	101.32104				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	101.81024				0.00	0	
<b>Total IVC238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC238</b>										<b>0.00</b>	<b>0</b>	
IVC239 On 02/06/2026 Spot Bond					0.00000	102.34662				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	101.79369				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	101.77025				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	102.32562				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	101.39353				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	101.77665				0.00	0	
<b>Total IVC244 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC244</b>										<b>0.00</b>	<b>0</b>	
IVC245 On 20/07/2028 Spot Bond					0.00000	101.78619				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				102.18214	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				102.18214	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	100.84762				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	100.66426				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			8.44000	8.44000	8.44000	101.12722				0.00	0	
<b>Total IVC251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC251</b>										<b>0.00</b>	<b>0</b>	
IVC252 On 20/06/2024 Spot Bond			11.02000	11.02000	11.02000	101.21821				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	101.82937				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	101.87734				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	100.92897				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	101.27483				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	101.86555				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.06895				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	101.27483				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	100.62102				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	101.19637				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	100.44778				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	100.73881				0.00	0	
<b>Total IVC264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC264</b>										<b>0.00</b>	<b>0</b>	
IVC267 On 20/07/2028 Spot Bond					0.00000	100.25035				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	100.97822				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	100.61059				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	100.88803				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP018 On 14/04/2024 Spot Bond					0.00000	101.50991				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	100.60071				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	101.82300				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	102.66901				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	99.99979				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	102.28164				0.00	0	
<b>Total KAP023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP023</b>										<b>0.00</b>	<b>0</b>	
KAP024 On 12/04/2025 Spot Bond					0.00000	101.18137				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	101.32652				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	101.36091				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	101.42785				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	99.99984				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	99.99982				0.00	0	
<b>Total KAP029 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 KAP029</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			10.02000	115.78659	10.02000	115.69433				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	101.06128				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	101.87193				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	105.13796				0.00	0	1,600,000,00
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
LGL12 On 04/10/2027 Spot Bond					0.00000	102.10965				0.00	0	368,097,80
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>368,097,80</b>
<b>Total For LGL12</b>										<b>0.00</b>	<b>0</b>	<b>368,097,80</b>
LHC01 On 19/07/2025 Spot Bond					0.00000	101.57358				0.00	0	
<b>Total LHC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC01</b>										<b>0.00</b>	<b>0</b>	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.74568				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	99.91843				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	99.91682				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	99.91521				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	102.21830				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	102.38078				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			14.74500	14.74500	14.74500	103.93296				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	100.06841				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	99.93580				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	101.81080				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>
MBF07i On 31/05/2025 Spot Bond					0.00000	102.30942				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>	
MBF07i On 30/09/2025 Spot Bond					0.00000	101.51028				0.00	0	
<b>Total MBF073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF073</b>										<b>0.00</b>	<b>0</b>	
MBF07i On 31/05/2024 Spot Bond					0.00000	102.02255				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>	
MBF07i On 21/05/2026 Spot Bond					0.00000	102.07209				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>	
MBF07i On 10/08/2024 Spot Bond					0.00000	100.20458				0.00	0	
<b>Total MBF076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF076</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 10/08/2026 Spot Bond					0.00000	100.21037				0.00	0	
<b>Total MBF077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF077</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.42448				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 26/02/2024 Spot Bond					0.00000	99.89475				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	101.63256				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	101.44945				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			9.27000	9.27000	9.27000	103.78308				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	101.09529				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	102.43607				0.00	1,300,000,000	650,000,000
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>1,300,000,000</b>	<b>650,000,000</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>1,300,000,000</b>	<b>650,000,000</b>
MML01 On 10/12/2026 Spot Bond					0.00000	102.70160				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			9.94000	100.00781	9.94000	99.92831				0.00	0	1,500,000
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000</b>
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000</b>
MML03 On 15/03/2028 Spot Bond					0.00000	103.26004				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			10.17000	95.20869	10.17000	95.11576				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	100.66214				0.00	0	100,000,000
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For MML05</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
MML06 On 25/05/2029 Spot Bond			10.52500	100.17847	10.52500	100.09474				0.00	0	
<b>Total MML06 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 MML06</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.44610				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	103.59446				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	100.57623				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	102.75649				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	103.16389				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	102.67333				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	103.64099				0.00	1,626,000,000	1,927,000,000
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>1,626,000,000</b>	<b>1,927,000,000</b>
<b>Total For MTN20</b>										<b>0.00</b>	<b>1,626,000,000</b>	<b>1,927,000,000</b>
MTN23 On 29/01/2026 Spot Bond			9.86500	97.12356	9.86500	97.04735				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	103.48173				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	102.02988				0.00	0	1,763,700,000
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,763,700,000</b>
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	<b>1,763,700,000</b>
MTN26 On 29/06/2026 Spot Bond					0.00000	103.09336				0.00	1,000,000,000	500,000,000
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	103.74999				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.33817				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	102.95588				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	103.47449				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	102.16922				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	102.85185				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	102.71060				0.00	5,880,000,000	2,940,000,000
<b>Total MTN33 SPOT</b>										<b>0.00</b>	<b>5,880,000,000</b>	<b>2,940,000,000</b>
<b>Total For MTN33</b>										<b>0.00</b>	<b>5,880,000,000</b>	<b>2,940,000,000</b>
MTN35 On 14/11/2027 Spot Bond					0.00000	100.62633				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	100.11197				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	101.36654				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	101.70474				0.00	400,000,000	800,000,000
<b>Total MTN38 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>800,000,000</b>
<b>Total For MTN38</b>										<b>0.00</b>	<b>400,000,000</b>	<b>800,000,000</b>
MTN39 On 29/06/2030 Spot Bond					0.00000	101.43127				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR( On 22/11/2023 Spot Bond					0.00000	99.88693				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	99.98581				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	99.88787				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	99.88799				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	99.89111				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	99.89787				0.00	0	
<b>Total MWAR10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR10</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.82954				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	102.02940				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	102.21307				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			10.78000	99.89163	10.78000	99.80617				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	100.82712				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	101.17015				0.00	0	
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</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 NBG03G</b>										<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.01591				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.49335				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	101.74816				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			9.23000	104.35925	9.23000	104.28252				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			9.35000	100.34731	9.35000	100.27258				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			9.56000	104.16350	9.56000	104.08380			47,800,000,000,000.00	5,000,000,000	5,000,000,000	
<b>Total NBK17A SPOT</b>									<b>17,800,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
<b>Total For NBK17A</b>									<b>17,800,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
NBK20 On 01/06/2026 Spot Bond			9.33000	104.73471	9.33000	104.65646			46,650,000,000,000.00	5,000,000,000	5,000,900,000	
<b>Total NBK20A SPOT</b>									<b>16,650,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,900,000</b>	
<b>Total For NBK20A</b>									<b>16,650,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,900,000</b>	
NBK21 On 21/07/2027 Spot Bond			9.77000	103.62145	9.77000	103.54091			0.00	0	0	
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK23 On 19/11/2025 Spot Bond			8.39800	107.29338	8.39800	107.22145			0.00	0	600,000	
<b>Total NBK23A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000</b>	
<b>Total For NBK23A</b>									<b>0.00</b>	<b>0</b>	<b>600,000</b>	
NBK24 On 19/11/2027 Spot Bond			9.77000	106.73072	9.77000	106.64776			0.00	0	1,000,000,000	
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>	
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>	
NBK25 On 12/02/2025 Spot Bond					0.00000	101.29598			0.00	0	0	
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK26 On 22/04/2026 Spot Bond					0.00000	102.84432			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			9.36500	107.28992	9.36500	107.20990				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			9.51000	103.07733	9.51000	102.99929				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			9.20000	104.97827	9.20000	100.14143				0.00	0	1,300,00
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,300,00</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>1,300,00</b>
NBK31 On 09/11/2023 Spot Bond			9.31000	102.61117	9.31000	102.53428				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>	
NBK36 On 10/05/2026 Spot Bond					0.00000	102.60991				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	87.15974				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40 On 31/07/2026 Spot Bond					0.00000	102.69998				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>	
NBK43 On 20/02/2024 Spot Bond					0.00000	100.46085				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>	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.31165				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>	
NBK47 On 15/02/2028 Spot Bond					0.00000	101.97104				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>	
NBK49 On 09/11/2023 Spot Bond					0.00000	100.38165				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK50I On 09/11/2025 Spot Bond					0.00000	100.65543				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	100.24454				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	100.65573				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	101.05318				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.78587				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.64380				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.41638				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB6I On 24/02/2025 Spot Bond					0.00000	102.38620				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	102.76262				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	101.01834				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	99.88037				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	101.30422				0.00	0	
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NBKB64</b>									<b>0.00</b>	<b>0</b>	
NBKB6 On 21/02/2028 Spot Bond					0.00000	100.14098			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	99.92176			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	99.92116			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	101.61973			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			10.76500	104.38410	10.76500	104.29492			0.00	0	
<b>Total NCLN83 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>									<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.69360			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			10.42000	104.41009	10.42000	104.32367			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	101.70161			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	101.71424			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	101.73024			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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NDAL0: On 06/06/2025 Spot Bond					0.00000	102.17626				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	102.17626				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>	
NDBB0 On 21/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NDBB01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDBB01</b>										<b>0.00</b>	<b>0</b>	
NDBB0 On 21/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NDBB02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDBB02</b>										<b>0.00</b>	<b>0</b>	
NGL01: On 01/07/2025 Spot Bond					0.00000	102.60335				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	102.65329				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	101.69765				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	104.94312				0.00	0	
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.51808				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	101.50602				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	99.91694				0.00	0	
<b>Total NGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL11</b>										<b>0.00</b>	<b>0</b>	
NGLT1: On 20/10/2023 Spot Bond					0.00000	101.47102				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 25/03/2024 Spot Bond					0.00000	103.38887				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 15/01/2025 Spot Bond					0.00000	104.13814				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 22/05/2025 Spot Bond					0.00000	102.47770				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 05/08/2025 Spot Bond					0.00000	103.23626				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 19/11/2025 Spot Bond					0.00000	103.79640				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 08/09/2026 Spot Bond					0.00000	106.31750				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 04/11/2026 Spot Bond					0.00000	100.47361				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT11: On 27/12/2026 Spot Bond					0.00000	103.17269				0.00	0	
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT11: On 23/04/2027 Spot Bond					0.00000	101.70517				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	102.15394				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	101.68583				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	103.88731				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.13652				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	104.25329				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	101.82967				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	100.47025				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	101.60119				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	101.88558				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	100.88895				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	99.80739				0.00	0	
<b>Total NHM024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM024</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/05/2026 Spot Bond					0.00000	99.78887				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	99.77467				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	233.06794				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI210 On 31/03/2028 Spot Bond			5.00500	5.00500	5.00500	219.48806				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			5.07500	5.07500	5.07500	167.93166				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			5.22000	5.22000	5.22000	118.55854				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	117.22935				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			5.18000	5.18000	5.18000	167.68497				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	281.74042	3.45000	281.61167				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			4.98000	4.98000	4.98000	168.15526				0.00	0	
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			4.65000	4.65000	4.65000	222.79950				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			4.79500	221.56515	4.79500	221.43997				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	92.63307	5.54000	118.58569				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	101.16791				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	99.97692				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	100.31161				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	102.63138				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	102.75487				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	99.14842				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	100.75424				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	99.89005				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	100.82080				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	100.12428				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	102.02942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	96.61108				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	88.99876				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	96.64266				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	101.77723				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	96.99565				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	95.58619				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	102.69596				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	102.44351				0.00	0	
<b>Total NN097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN097</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	101.75938				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	101.85152				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	101.75938				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN116 On 23/10/2023 Spot Bond					0.00000	99.17542				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	94.23296				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	101.73180				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	101.68932				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			10.80000	10.80000	10.80000	99.81796				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			10.16000	10.16000	10.16000	103.56219				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			10.18500	10.18500	10.18500	102.44082				0.00	0	
<b>Total NN179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN179</b>										<b>0.00</b>	<b>0</b>	
NN196 On 22/02/2024 Spot Bond					0.00000	99.89544				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	101.50005				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	101.49095				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	100.50721				0.00	0	
<b>Total NN230 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NN230</b>										<b>0.00</b>	<b>0</b>	
NN231 On 31/03/2026 Spot Bond					0.00000	101.55495				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	101.48612				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	103.97605				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	101.29056				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	101.26110				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	107.98360				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	100.11181				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	100.11076				0.00	0	
<b>Total NN240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN240</b>										<b>0.00</b>	<b>0</b>	
NN241 On 31/01/2030 Spot Bond					0.00000	100.09171				0.00	0	
<b>Total NN241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN241</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 12/06/2025 Spot Bond					0.00000	109.25499				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	162.63000				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	148.65000				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF014 On 15/07/2025 Spot Bond					0.00000	165.09000				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>	
NNF015 On 07/07/2025 Spot Bond					0.00000	163.10000				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>	
NNF016 On 21/09/2023 Spot Bond					0.00000	159.42424				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>	
NNF017 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>	
NNF025 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>	
NNF042 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>	
NNF046 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
<b>Total NNF080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF080</b>										<b>0.00</b>	<b>0</b>	
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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF09( On 29/03/2028 Spot Bond					0.00000	101.49304				0.00	0	
<b>Total NNF099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF099</b>										<b>0.00</b>	<b>0</b>	
NNF10( On 30/03/2028 Spot Bond					0.00000	101.46231				0.00	0	
<b>Total NNF100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF100</b>										<b>0.00</b>	<b>0</b>	
NNF10( On 21/04/2028 Spot Bond					0.00000	101.74147				0.00	0	
<b>Total NNF102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF102</b>										<b>0.00</b>	<b>0</b>	
NNF10( On 04/05/2028 Spot Bond					0.00000	100.43230				0.00	0	
<b>Total NNF103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF103</b>										<b>0.00</b>	<b>0</b>	
NQ1A1( On 22/05/2052 Spot Bond					0.00000	122.88555				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2( On 22/05/2052 Spot Bond					0.00000	87.59507				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2( On 22/05/2054 Spot Bond					0.00000	99.88358				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2( On 22/05/2055 Spot Bond					0.00000	96.06195				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2( On 22/05/2053 Spot Bond					0.00000	99.88876				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	99.88767				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	107.94547				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	92.86956				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	99.88114				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	99.88549				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	109.57221				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	99.89911				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02I On 30/11/2028 Spot Bond			11.54000	105.45066	11.54000	105.35374				0.00	0	420,000,00
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
NRA02I On 30/11/2028 Spot Bond			100.00000	15.90722	100.00000	15.80184				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	102.20097				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	102.27046				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.58801				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	100.06504				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	102.01873				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	102.81211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.03002				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	100.39222				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	100.10734				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	100.99500				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	102.01182				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			8.69000	107.87426	8.69000	107.79948				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			9.17000	108.93876	9.17000	108.85916				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	102.31495				0.00	40,000,000	20,000,00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
OML12 On 12/11/2025 Spot Bond					0.00000	101.69154				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	102.45655				0.00	585,257,600	585,257,60
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>585,257,600</b>	<b>585,257,60</b>
<b>Total For OML13</b>										<b>0.00</b>	<b>585,257,600</b>	<b>585,257,60</b>
OML14 On 23/06/2027 Spot Bond					0.00000	102.25452				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML15 On 28/10/2027 Spot Bond					0.00000	100.58384				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	100.24807				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	102.39123				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	102.88784				0.00	0	400,000,00
<b>Total PARS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For PARS02</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
PEP02 On 10/03/2025 Spot Bond					0.00000	102.81898				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	100.75779				0.00	0	
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.49581				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	102.13042				0.00	0	
<b>Total PEP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP05</b>										<b>0.00</b>	<b>0</b>	
PEP06 On 06/03/2028 Spot Bond					0.00000	102.31016				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	101.14262				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	102.30946				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	102.25555				0.00	0	
<b>Total PMM59 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 PMM59</b>									<b>0.00</b>	<b>0</b>	
PMM60 On 28/02/2026 Spot Bond					0.00000	102.28799			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			9.01500	105.91936	9.02000	105.82829		757,844,873,150,500.00	1,969,810,856,700	1,578,914,489,10	
<b>Total R186 SPOT</b>								<b>7,844,873,150,500.00</b>	<b>969,810,856,700</b>	<b>578,914,489,10</b>	
<b>Total For R186</b>								<b>7,844,873,150,500.00</b>	<b>969,810,856,700</b>	<b>578,914,489,10</b>	
R197 On 07/12/2023 Spot Bond			3.51000	335.99945	4.04500	335.30440		394,524,000,000,000.00	112,400,000,000	520,980,000,00	
<b>Total R197 SPOT</b>								<b>14,524,000,000,000.00</b>	<b>112,400,000,000</b>	<b>520,980,000,00</b>	
<b>Total For R197</b>								<b>14,524,000,000,000.00</b>	<b>112,400,000,000</b>	<b>520,980,000,00</b>	
R202 On 07/12/2033 Spot Bond			4.70000	253.45111	4.70000	253.30988		967,166,000,000.00	205,780,000	53,656,956,30	
<b>Total R202 SPOT</b>								<b>967,166,000,000.00</b>	<b>205,780,000</b>	<b>53,656,956,30</b>	
<b>Total For R202</b>								<b>967,166,000,000.00</b>	<b>205,780,000</b>	<b>53,656,956,30</b>	
R2030 On 31/01/2030 Spot Bond			10.33000	89.67835	10.34500	89.54019		335,193,476,341,000.00	1,968,556,967,700	1,739,787,863,90	
<b>Total R2030 SPOT</b>								<b>15,193,476,341,000.00</b>	<b>968,556,967,700</b>	<b>739,787,863,90</b>	
<b>Total For R2030</b>								<b>15,193,476,341,000.00</b>	<b>968,556,967,700</b>	<b>739,787,863,90</b>	
R2032 On 31/03/2032 Spot Bond			11.09000	87.70728	11.13500	87.41012		357,162,589,931,000.00	1,204,433,055,900	1,581,303,416,20	
<b>Total R2032 SPOT</b>								<b>17,162,589,931,000.00</b>	<b>204,433,055,900</b>	<b>581,303,416,20</b>	
<b>Total For R2032</b>								<b>17,162,589,931,000.00</b>	<b>204,433,055,900</b>	<b>581,303,416,20</b>	
R2035 On 28/02/2035 Spot Bond			11.75500	81.83235	11.86000	85.60967		507,520,248,713,000.00	1,574,438,132,600	1,532,416,005,20	
<b>Total R2035 SPOT</b>								<b>17,520,248,713,000.00</b>	<b>574,438,132,600</b>	<b>532,416,005,20</b>	
<b>Total For R2035</b>								<b>17,520,248,713,000.00</b>	<b>574,438,132,600</b>	<b>532,416,005,20</b>	
R2037 On 31/01/2037 Spot Bond			12.11000	76.79916	12.22000	76.13689		562,008,543,225,000.00	954,748,847,500	1,759,757,474,10	
<b>Total R2037 SPOT</b>								<b>12,008,543,225,000.00</b>	<b>954,748,847,500</b>	<b>759,757,474,10</b>	
<b>Total For R2037</b>								<b>12,008,543,225,000.00</b>	<b>954,748,847,500</b>	<b>759,757,474,10</b>	
R2040 On 31/01/2040 Spot Bond			12.35500	77.12730	12.46500	76.43312		753,431,754,288,500.00	627,554,168,700	1,383,313,496,30	
<b>Total R2040 SPOT</b>								<b>13,431,754,288,500.00</b>	<b>627,554,168,700</b>	<b>383,313,496,30</b>	
<b>Total For R2040</b>								<b>13,431,754,288,500.00</b>	<b>627,554,168,700</b>	<b>383,313,496,30</b>	
R2044 On 31/01/2044 Spot Bond			12.43000	73.39649	12.53500	72.73339		652,307,964,023,000.00	856,983,746,100	1,403,430,250,30	
<b>Total R2044 SPOT</b>								<b>12,307,964,023,000.00</b>	<b>856,983,746,100</b>	<b>403,430,250,30</b>	
<b>Total For R2044</b>								<b>12,307,964,023,000.00</b>	<b>856,983,746,100</b>	<b>403,430,250,30</b>	
R2048 On 28/02/2048 Spot Bond			12.30000	72.45250	12.40500	76.13085		602,402,720,000,000.00	1,105,886,400,000	1,566,379,047,10	
<b>Total R2048 SPOT</b>								<b>12,402,720,000,000.00</b>	<b>105,886,400,000</b>	<b>566,379,047,10</b>	
<b>Total For R2048</b>								<b>12,402,720,000,000.00</b>	<b>105,886,400,000</b>	<b>566,379,047,10</b>	
R2053 On 31/03/2053 Spot Bond			12.26500	99.44795	12.36500	98.60189		807,493,050,000,000.00	147,370,000,000	282,734,500,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
<b>Total R2053 SPOT</b>									<b>17,493,050,000,000.00</b>	<b>147,370,000,000</b>	<b>282,734,500,00</b>
<b>Total For R2053</b>									<b>17,493,050,000,000.00</b>	<b>147,370,000,000</b>	<b>282,734,500,00</b>
R209 On 31/03/2036 Spot Bond			11.82500	66.35480	11.92000	65.84424			793,630,370,000,000.00	489,947,600,000	1,007,153,459,10
<b>Total R209 SPOT</b>									<b>13,630,370,000,000.00</b>	<b>489,947,600,000</b>	<b>1,007,153,459,10</b>
<b>Total For R209</b>									<b>13,630,370,000,000.00</b>	<b>489,947,600,000</b>	<b>1,007,153,459,10</b>
R210 On 31/03/2028 Spot Bond			4.30000	226.24013	4.29500	226.16915			11,047,216,000,000.00	2,569,120,000	223,383,940,40
<b>Total R210 SPOT</b>									<b>11,047,216,000,000.00</b>	<b>2,569,120,000</b>	<b>223,383,940,40</b>
<b>Total For R210</b>									<b>11,047,216,000,000.00</b>	<b>2,569,120,000</b>	<b>223,383,940,40</b>
R213 On 28/02/2031 Spot Bond			10.80000	80.57059	10.84500	83.78978			114,668,895,880,000.00	751,358,231,100	1,205,351,417,90
<b>Total R213 SPOT</b>									<b>14,668,895,880,000.00</b>	<b>751,358,231,100</b>	<b>1,205,351,417,90</b>
<b>Total For R213</b>									<b>14,668,895,880,000.00</b>	<b>751,358,231,100</b>	<b>1,205,351,417,90</b>
R214 On 28/02/2041 Spot Bond			12.19000	59.01786	12.29000	61.72102			651,541,100,000,000.00	627,690,000,000	465,837,240,90
<b>Total R214 SPOT</b>									<b>15,541,100,000,000.00</b>	<b>627,690,000,000</b>	<b>465,837,240,90</b>
<b>Total For R214</b>									<b>15,541,100,000,000.00</b>	<b>627,690,000,000</b>	<b>465,837,240,90</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	102.26699			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	100.39642			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	100.71749			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	101.86539			0.00	0	
<b>Total RDFB20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>									<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	102.13991			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	100.23741			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	100.11540			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.20012				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	101.84637				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	101.72274				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	101.67282				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	101.71992				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	101.94947				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	101.96471				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	102.76122				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED17 On 14/11/2025 Spot Bond					0.00000	100.13769				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	100.03833				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	100.69346				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	102.73941				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 RED501</b>										<b>0.00</b>	<b>0</b>	
RED60 On 09/08/2024 Spot Bond					0.00000	100.25672				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	101.32287				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	101.43805				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	100.82263				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	100.76646				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	101.68845				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	101.01735				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	101.98434				0.00	0	
<b>Total RES60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES60</b>										<b>0.00</b>	<b>0</b>	
RES61 On 15/12/2027 Spot Bond					0.00000	101.78301				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	100.10988				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	101.74821				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	101.62453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.61973				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	101.68535				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	101.66935				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	101.75734				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	101.74135				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	101.93320				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	101.91722				0.00	0	
<b>Total RFCD2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD2</b>										<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.38212				0.00	0	1,000,000,00
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For RN2027</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
RN2030 On 17/09/2030 Spot Bond					0.00000	100.60177				0.00	0	5,000,000,00
<b>Total RN2030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For RN2030</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
RW23 On 10/12/2023 Spot Bond			9.77000	101.73238	9.77000	101.65310				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RW28 On 10/12/2028 Spot Bond			11.94000	95.45876	11.94000	95.36806				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			12.15500	94.17726	12.15500	94.08621				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	102.91500				0.00	600,000,000	300,000,000
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For RWL26</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
RWL28 On 30/06/2028 Spot Bond			11.02500	96.48819	11.02500	96.40334				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	100.56997				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	100.86186				0.00	0	
<b>Total SBN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN03</b>										<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			9.47000	104.01617	9.47000	103.93773				0.00	0	1,500,000
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	102.16845				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			9.49000	105.35712	9.49000	100.25413				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			9.47500	98.90228	9.47500	98.82767				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			9.69500	102.12518	9.69500	102.04596				0.00	0	
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</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 SBS31</b>										<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			9.47000	104.87046	9.47000	104.79140				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			9.47000	100.05695	9.47000	99.98151				0.00	0	1,360,000,00
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,360,000,00</b>
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	<b>1,360,000,00</b>
SBS39 On 29/01/2030 Spot Bond			10.46500	97.12024	10.46500	97.03951				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			9.43000	105.26893	9.43000	105.18989				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			9.78000	106.46813	9.78000	106.38528				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			9.14500	9.14500	9.14500	100.69931				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	103.70817				0.00	0	200,000,00
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	102.74630				0.00	0	1,500,000,00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<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	102.55055				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.47234				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.76639				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	101.50121				0.00	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 SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.81301				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	100.36578				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	102.36182				0.00	80,000,000	40,000,000
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	100.24768				0.00	0	200,000,000
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	102.16789				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	100.63859				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	100.89111				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	100.65094				0.00	0	
<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	100.81975				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	101.81042				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	102.48913				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS77 On 19/10/2027 Spot Bond					0.00000	101.48460				0.00	0	
<b>Total SBS77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS77</b>										<b>0.00</b>	<b>0</b>	
SBS78 On 01/12/2025 Spot Bond					0.00000	102.08252				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	102.93318				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			9.85000	9.85000	9.85000	97.88682				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	100.27129				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	100.27557				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			4.94500	334.59336	4.94500	334.40024				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	237.94242				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>	
SBSL01 On 08/08/2026 Spot Bond					0.00000	100.26773				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>	
SBSS01 On 19/08/2024 Spot Bond					0.00000	100.00162				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS02 On 19/08/2026 Spot Bond					0.00000	99.29136				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.24684				0.00	0	
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SBT103</b>										<b>0.00</b>	<b>0</b>	
SBT103 On 30/09/2025 Spot Bond					0.00000	105.77312				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>	
SBT104 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>	
SBT105 On 31/12/2026 Spot Bond					0.00000	104.65674				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>	
SBT106 On 08/04/2027 Spot Bond					0.00000	103.66321				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>	
SBT107 On 13/07/2027 Spot Bond					0.00000	103.50215				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>	
SBT108 On 31/12/2027 Spot Bond					0.00000	101.85837				0.00	140,000,000	70,000,000
<b>Total SBT109 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For SBT109</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
SBT109 On 30/06/2028 Spot Bond					0.00000	102.53407				0.00	60,000,000	30,000,000
<b>Total SBT110 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For SBT110</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
SBT110 On 03/12/2023 Spot Bond					0.00000	102.47508				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT202 On 03/12/2023 Spot Bond			9.90500	102.31006	9.90500	102.22912				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	101.22520				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	101.53929				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	105.56169				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.03771				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	102.82403				0.00	0	800,000,00
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
SLI5 On 16/08/2026 Spot Bond					0.00000	100.82813				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	100.56167				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			9.92000	94.32143	9.92000	94.24701				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	100.09917				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	100.01546				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	100.01461				0.00	0	
<b>Total SLRA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA8</b>										<b>0.00</b>	<b>0</b>	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.01693				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	100.01874				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	100.01789				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.01623				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	100.01853				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	100.02036				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	100.01992				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	100.01946				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	100.02174				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	102.30079				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	100.80151				0.00	0	
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT06</b>										<b>0.00</b>	<b>0</b>	
SNT07 On 06/04/2028 Spot Bond					0.00000	101.19115				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	101.21829				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	101.71969				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	100.28443				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</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 SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2024 Spot Bond					0.00000	99.92413				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	99.92314				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	99.92405				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	99.92276				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	101.65623				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	102.19411				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	102.26980				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	101.48369				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01: On 01/12/2023 Spot Bond					0.00000	102.43293				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	101.38448				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	101.82117				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	101.37683				0.00	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 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	101.30024				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	101.98229				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			5.82000	5.82000	5.82000	166.19196				0.00	0	200,000,00
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SSN01 On 21/12/2026 Spot Bond			8.99500	105.97741	8.99500	105.90100				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			10.33500	82.65957	10.33500	86.07926				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	101.69167				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	101.20629				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			9.45000	103.47759	9.45000	103.39836				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			5.49000	119.34458	5.49000	119.27083				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	99.36211				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	100.52190				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 05/04/2027 Spot Bond					0.00000	101.56210				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			5.07500	5.07500	5.07500	334.27005				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			5.22500	5.22500	5.22500	167.57940				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	115.22906				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			5.17000	5.17000	5.17000	118.86420				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			5.47500	5.47500	5.47500	215.19153				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	107.03395				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	99.72306				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.99036				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	100.31553				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	235.49015				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	102.99577				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.09671				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			11.01000	86.81219	11.01000	86.73637				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	101.84897				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			5.45500	215.50546	5.45500	215.37234				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	234.18153	5.65000	234.03324				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN11: On 31/03/2024 Spot Bond					0.00000	96.73478				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	101.78299				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 31/08/2024 Spot Bond					0.00000	102.00734				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	99.14366				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	98.95316				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	98.99259				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			7.74000	7.74000	7.74000	99.73359				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	99.45661				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	103.91682				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			4.93326	112.37667	4.93326	112.31193				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			4.93579	46.12059	4.93579	111.98706				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	101.27961				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	101.79887				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	99.99986				0.00	0	
<b>Total SSN183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN183</b>										<b>0.00</b>	<b>0</b>	
SSN19(On 20/09/2023 Spot Bond					0.00000	101.51357				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			4.87000	4.87000	4.87000	100.98389				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	100.02655				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN20( On 21/08/2023 Spot Bond					0.00000	99.92332				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	99.87450				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	102.30529				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	101.68601				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	101.45317				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	101.45308				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	101.38799				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	101.08113				0.00	0	
<b>Total SSN207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN207</b>										<b>0.00</b>	<b>0</b>	
SSN20( On 12/10/2023 Spot Bond					0.00000	100.97521				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	102.88504				0.00	0	600,000,00
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
SST202 On 31/08/2027 Spot Bond					0.00000	103.62692				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	102.54488				0.00	0	
<b>Total SST203 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SST203</b>										<b>0.00</b>	<b>0</b>	
STF001 On 01/03/2027 Spot Bond					0.00000	105.33665				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	103.28327				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			9.51000	102.54409	9.51000	102.46602				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	99.97413				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	99.95845				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	99.92896				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	99.96784				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	99.92178				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	99.70126				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	99.92178				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			7.64000	99.03800	7.64000	98.97648				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			8.15000	99.04487	8.15000	98.97933				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
T18A11 On 21/08/2025 Spot Bond					0.00000	99.86920				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	99.92324				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	100.47740				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	99.92145				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	99.92186				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	100.48702				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			9.72000	99.12251	9.72000	99.04457				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			9.76500	9.76500	9.76500	99.95837				0.00	0	
<b>Total T18A33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A33</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	99.19376				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	100.02717				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	101.98986				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS157 On 16/11/2023 Spot Bond					0.00000	100.15869				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.79824				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.01393				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	100.91332				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.85376				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.89340				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	101.28138				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS168 On 27/09/2026 Spot Bond					0.00000	101.35251				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>	
TFS169 On 30/11/2024 Spot Bond					0.00000	101.99266				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS170 On 30/11/2026 Spot Bond					0.00000	102.09908				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	99.92900				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	99.98767				0.00	0	
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>0</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 TFS172</b>										<b>0.00</b>	<b>0</b>	
TFS172 On 30/01/2026 Spot Bond					0.00000	100.47696				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	100.63142				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	101.72734				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	101.75981				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	100.20783				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			8.92000	99.59715	8.92000	99.52514				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>	
TH16A4 On 21/08/2024 Spot Bond					0.00000	99.92163				0.00	0	
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A5 On 21/08/2024 Spot Bond					0.00000	99.92187				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A8 On 21/08/2024 Spot Bond			6.19000	99.58917	6.19000	99.53887				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>	
TH16B1 On 21/08/2024 Spot Bond					0.00000	99.92009				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.01199				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.91702				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	99.91759				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	99.91371				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	99.91476				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	99.90025				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	99.89341				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	99.89743				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	99.91806				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.91930				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	99.91971				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	99.91508				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17C: On 21/02/2026 Spot Bond					0.00000	99.91698				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	99.91723				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	99.89988				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	99.90293				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	99.90483				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	99.92662				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	99.91981				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	99.75609				0.00	0	
<b>Total TH18B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18B2</b>										<b>0.00</b>	<b>0</b>	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.49863				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	99.91406				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	99.91570				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	100.51253				0.00	0	
<b>Total TH18C3 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH18C3</b>										<b>0.00</b>	<b>0</b>	
TH18D On 21/08/2027 Spot Bond					0.00000	99.90586				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	99.90750				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	100.55409				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	99.92894				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	99.92666				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	100.45921				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			9.87000	104.12350	9.87000	104.04175				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	100.45836				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			10.08000	101.78602	10.08000	101.70401				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	101.19184				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	101.84165				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	102.45781				0.00	0	8,700,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,700,000.00</b>
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	<b>8,700,000.00</b>
TL32 On 09/02/2027 Spot Bond					0.00000	100.57180				0.00	0	8,800,000.00
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,800,000.00</b>
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	<b>8,800,000.00</b>
TL33 On 09/03/2033 Spot Bond					0.00000	102.02752				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			10.05000	103.21177	10.05000	103.12835				0.00	0	200,000.00
<b>Total TN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000.00</b>
<b>Total For TN23</b>										<b>0.00</b>	<b>0</b>	<b>200,000.00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	87.03846	100.00000	86.45169				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			10.37000	98.51823	10.37000	98.43662				0.00	0	1,667,600.00
<b>Total TN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,667,600.00</b>
<b>Total For TN25</b>										<b>0.00</b>	<b>0</b>	<b>1,667,600.00</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	27.49746	100.00000	27.31528				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			11.55000	93.68660	11.55000	93.60088				0.00	0	6,406,500.00
<b>Total TN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,406,500.00</b>
<b>Total For TN27</b>										<b>0.00</b>	<b>0</b>	<b>6,406,500.00</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	14.01709	100.00000	13.92473				0.00	0	
<b>Total TN27/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>										<b>0.00</b>	<b>0</b>	
TN29 On 07/02/2029 Spot Bond			11.27500	96.32325	11.27500	96.23717				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			11.94500	97.00443	11.94500	96.91222				0.00	0	25,000,000.00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000.00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000.00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	117.21644	8.00000	117.14110				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
TN34 On 07/02/2034 Spot Bond			13.06700	90.77454	13.06700	90.68091				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			13.46000	85.92835	13.46000	85.83665				0.00	0	614,200,00
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>614,200,00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>614,200,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	103.90810	10.75000	103.81895				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	100.22682				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	100.34228				0.00	1,250,000,000	3,000,000,00
<b>Total TNF27 SPOT</b>										<b>0.00</b>	<b>1,250,000,000</b>	<b>3,000,000,00</b>
<b>Total For TNF27</b>										<b>0.00</b>	<b>1,250,000,000</b>	<b>3,000,000,00</b>
TNI33 On 28/02/2033 Spot Bond			6.03000	103.17494	6.03000	104.03763				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	101.72210				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	101.61024				0.00	0	
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.62770				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.65171				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A31 On 20/06/2026 Spot Bond			8.04000	100.20279	8.04000	100.13807				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	101.02885				0.00	0	200,00
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,00</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	<b>200,00</b>
TRA4A: On 13/04/2024 Spot Bond			10.05000	102.75034	10.05000	102.66778				0.00	0	200,00
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,00</b>
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	<b>200,00</b>
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.02885				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			9.05000	102.77849	9.05000	102.70395				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.99503				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	97.94564				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.74554				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.69331				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.00500				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.00923				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	95.98473				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	95.45632				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	101.03015				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.62017				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	100.98373				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	102.02173				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	101.85659				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	101.22615				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	101.00294				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	100.75693				0.00	0	
<b>Total TWC451 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC451</b>										<b>0.00</b>	<b>0</b>	
TWC45 On 09/11/2023 Spot Bond					0.00000	100.32422				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	100.42208				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	100.34868				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UG26 On 09/03/2026 Spot Bond			11.34000	104.99162	11.34000	104.89725				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	100.01269				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	100.01791				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	100.01391				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	100.01912				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	100.01228				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	100.02034				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			11.13000	11.13000	11.13000	100.54143				0.00	0	
<b>Total UU1A09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A09</b>										<b>0.00</b>	<b>0</b>	
UU1A1: On 15/05/2024 Spot Bond					0.00000	100.01187				0.00	0	
<b>Total UU1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A10</b>										<b>0.00</b>	<b>0</b>	
UU1A1: On 15/05/2026 Spot Bond					0.00000	100.01912				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	100.02034				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.02228				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</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 UU1B02</b>									<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.02236			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	100.03084			0.00	0	
<b>Total UU1C01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>									<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.03245			0.00	0	
<b>Total UU1C02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>									<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.03004			0.00	0	
<b>Total UU1C03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For UU1C03</b>									<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.03004			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	99.74787			0.00	1,480,000,000	740,000,000
<b>Total VKE14 SPOT</b>									<b>0.00</b>	<b>1,480,000,000</b>	<b>740,000,000</b>
<b>Total For VKE14</b>									<b>0.00</b>	<b>1,480,000,000</b>	<b>740,000,000</b>
VKE16 On 14/02/2025 Spot Bond					0.00000	100.71552			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	100.55174			0.00	0	
<b>Total VKE18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>									<b>0.00</b>	<b>0</b>	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.19763			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	100.19862			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>1.38e+01</b>	<b>172,657,873,870,400</b>	<b>100,802,466,500</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for SPOT :</b>									1.38e+017	657,873,870,400	000,802,466,500
<b>Total Futures</b>									1.38e+017	657,873,879,973	000,803,801,420
<b>Total Options</b>									0.00	0	110,870
<b>Grand Total:</b>									1.38e+017	657,873,879,973	000,803,912,300