



Johannesburg  
Stock Exchange

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

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

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

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 28/03/2023

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/05/2023 Bond Future			12.07987	74.44492	12.08155	74.43700			0.00	0	
ES33 On 03/08/2023 Bond Future			12.23358	75.92200	12.23532	75.91397			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.39031	73.67156	12.39211	73.66344			0.00	0	
ES33 On 01/02/2024 Bond Future			12.55458	75.18962	12.55646	75.18132			0.00	0	
ES33 On 02/05/2024 Bond Future			12.73197	72.91240	12.73397	72.90378			0.00	0	
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>35</b>
ES42 On 04/05/2023 Bond Future			12.48275	71.62172	12.48950	71.58475			0.00	0	
ES42 On 03/08/2023 Bond Future			12.62427	73.04286	12.63127	73.00523			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.76818	70.26589	12.77546	70.22751			0.00	0	
ES42 On 01/02/2024 Bond Future			12.91140	71.71373	12.91897	71.67455			0.00	0	
ES42 On 02/05/2024 Bond Future			13.07015	68.89937	13.07807	68.85922			0.00	0	
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,00</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>4,00</b>
I2025 On 04/05/2023 Bond Future			169.95233	169.95233	169.89855	169.89855			0.00	0	5,35

an  
est

0  
50  
0  
0  
0  
0  
**50**  
0  
**50**  
0  
30  
0  
0  
0  
0  
**10**  
**10**  
31

PM

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	03/08/2023	Bond Future			171.58339	171.58339	171.52869	171.52869			0.00	0	2'
I2025	On	02/11/2023	Bond Future			175.07255	175.07255	175.01683	175.01683			0.00	0	
I2025	On	01/02/2024	Bond Future			176.89500	176.89500	176.83830	176.83830			0.00	0	
I2025	On	02/05/2024	Bond Future			180.46876	180.46876	180.41057	180.41057			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,55</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>5,55</b>
I2029	On	04/05/2023	Bond Future			123.16916	123.16916	122.68082	122.68082			0.00	0	2,1'
I2029	On	03/08/2023	Bond Future			125.61298	125.61298	125.11503	125.11503			0.00	0	7'
I2029	On	02/11/2023	Bond Future			126.84220	126.84220	126.33430	126.33430			0.00	0	
I2029	On	01/02/2024	Bond Future			129.45611	129.45611	128.93772	128.93772			0.00	0	
I2029	On	02/05/2024	Bond Future			130.71379	130.71379	130.18483	130.18483			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,84</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,84</b>
I2033	On	04/05/2023	Bond Future			116.66410	116.66410	116.14112	116.14112			0.00	0	1,5'
I2033	On	03/08/2023	Bond Future			118.97885	118.97885	118.44566	118.44566			0.00	0	6,1'
I2033	On	02/11/2023	Bond Future			119.98274	119.98274	119.43887	119.43887			0.00	0	
I2033	On	01/02/2024	Bond Future			122.45530	122.45530	121.90018	121.90018			0.00	0	
I2033	On	02/05/2024	Bond Future			123.47714	123.47714	122.91069	122.91069			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,66</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,66</b>
I2038	On	04/05/2023	Bond Future			130.19417	130.19417	129.26028	129.26028			0.00	0	4,6'
I2038	On	03/08/2023	Bond Future			130.81876	130.81876	129.86658	129.86658			0.00	0	
I2038	On	02/11/2023	Bond Future			133.47890	133.47890	132.50754	132.50754			0.00	0	
I2038	On	01/02/2024	Bond Future			134.22110	134.22110	133.22982	133.22982			0.00	0	
I2038	On	02/05/2024	Bond Future			136.93202	136.93202	135.92058	135.92058			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,62</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>4,62</b>
I2046	On	04/05/2023	Bond Future			114.16306	114.16306	113.34114	113.34114			0.00	0	17,3'
I2046	On	03/08/2023	Bond Future			116.42815	116.42815	115.59006	115.59006			0.00	0	
I2046	On	02/11/2023	Bond Future			116.71361	116.71361	115.85868	115.85868			0.00	0	
I2046	On	01/02/2024	Bond Future			119.11879	119.11879	118.24608	118.24608			0.00	0	
I2046	On	02/05/2024	Bond Future			119.39112	119.39112	118.50102	118.50102			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,30</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>17,30</b>
I2050	On	04/05/2023	Bond Future			117.90295	117.90295	115.73749	115.73749			0.00	0	13,3'
I2050	On	03/08/2023	Bond Future			118.06077	118.06077	115.85266	115.85266			0.00	0	
I2050	On	02/11/2023	Bond Future			120.46161	120.46161	118.20863	118.20863			0.00	0	
I2050	On	01/02/2024	Bond Future			120.70735	120.70735	118.40806	118.40806			0.00	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
I2050	On	02/05/2024	Bond Future			123.14526	123.14526	120.79928	120.79928			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>13,31</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>13,31</b>
R186	On	04/05/2023	Bond Future			8.38169	110.48563	8.34599	110.59965		5.40	15,026,045.68	136	100,58
R186	On	03/08/2023	Bond Future			8.42078	107.34653	8.38189	107.46290		5.24	0.00	0	
R186	On	02/11/2023	Bond Future			8.44457	109.50437	8.40201	109.62314		4.77	438,017.48	4	
R186	On	01/02/2024	Bond Future			8.46107	106.43090	8.41422	106.55210		4.49	0.00	0	
R186	On	02/05/2024	Bond Future			8.49945	108.55530	8.44759	108.67867		3.99	0.00	0	
<b>Total R186 Future</b>												<b>15,464,063.16</b>	<b>140</b>	<b>100,60</b>
R186	On	04/05/2023	Bond Future		Call			10,599.65000	10.59965	10,485,630	4.24	0.00	0	
R186	On	04/05/2023	Bond Future		Put			0.00000	0.00000	0,000	4.24	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			764.88000	0.76488	697,970	5.22	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			720.12000	0.72012	767,230	5.22	0.00	0	20
R186	On	04/05/2023	Bond Future	8.82	Call			1,779.41000	1.77941	1,683,910	5.79	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			277.91000	0.27791	296,430	5.79	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,804.78000	1.80478	1,708,860	5.80	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			271.89000	0.27189	289,990	5.80	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,830.25000	1.83025	1,733,910	5.82	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			265.99000	0.26599	283,670	5.82	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,228.54000	4.22854	4,125,020	5.83	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			257.64000	0.25764	270,490	5.83	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,253.72000	4.25372	4,150,050	5.84	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			254.28000	0.25428	266,980	5.84	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			4,203.24000	4.20324	4,099,890	5.82	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			260.89000	0.26089	273,910	5.82	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			713.02000	0.71302	741,190	5.20	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,448.38000	3.44838	3,357,570	5.21	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			707.02000	0.70702	734,980	5.21	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			2,933.90000	2.93390	2,848,780	5.08	0.00	0	1,70
R186	On	02/11/2023	Bond Future	9.15	Put			870.78000	0.87078	904,430	5.08	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,746.85000	5.74685	5,640,440	5.72	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			295.50000	0.29550	307,860	5.72	0.00	0	1,70
R186	On	02/11/2023	Bond Future	9.38	Call			3,406.38000	3.40638	3,315,990	5.20	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			719.07000	0.71907	747,450	5.20	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,427.36000	3.42736	3,336,760	5.20	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			3,656.31000	3.65631	3,566,020	4.99	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			842.08000	0.84208	872,990	4.99	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,617.49000	3.61749	3,527,580	4.98	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			853.31000	0.85331	884,600	4.98	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	01/02/2024	Bond Future	9.51	Call			3,636.89000	3.63689	3,546,780	4.99	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			847.68000	0.84768	878,770	4.99	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			2,317.24000	2.31724	2,388,650	3.78	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			1,256.06000	1.25606	1,203,820	3.78	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,304.44000	2.30444	2,375,570	3.78	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			1,233.92000	1.23392	1,182,240	3.78	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,330.54000	2.33054	2,402,230	3.78	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call			1,244.74000	1.24474	1,192,780	3.78	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,83</b>
<b>Total For R186</b>												<b>15,464,063.16</b>	<b>140</b>	<b>104,43</b>
R197	On	04/05/2023	Bond Future			337.34219	337.34219	337.12120	337.12120			0.00	0	30
R197	On	03/08/2023	Bond Future			334.95754	334.95754	334.73254	334.73254			0.00	0	
R197	On	02/11/2023	Bond Future			341.76900	341.76900	341.53959	341.53959			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>30</b>
R202	On	04/05/2023	Bond Future			253.57651	253.57651	252.67271	252.67271			0.00	0	4,96
R202	On	03/08/2023	Bond Future			253.78606	253.78606	252.86468	252.86468			0.00	0	46
R202	On	02/11/2023	Bond Future			258.94682	258.94682	258.00670	258.00670			0.00	0	
R202	On	01/02/2024	Bond Future			259.33924	259.33924	258.38027	258.38027			0.00	0	
R202	On	02/05/2024	Bond Future			264.57774	264.57774	263.59876	263.59876			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,42</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>5,42</b>
R2030	On	04/05/2023	Bond Future			9.93604	92.80285	9.95768	92.70474		9.07	51,041,567.50	550	93,18
R2030	On	03/08/2023	Bond Future			10.04190	90.61452	10.06467	90.51455		9.24	6,614,859.96	73	11,93
R2030	On	02/11/2023	Bond Future			10.13573	92.43607	10.15967	92.33419		8.85	0.00	0	
R2030	On	01/02/2024	Bond Future			10.23364	90.31470	10.25891	90.21069		8.61	0.00	0	
R2030	On	02/05/2024	Bond Future			10.35382	92.11704	10.38056	92.01079		7.95	0.00	0	
<b>Total R2030 Future</b>												<b>57,656,427.46</b>	<b>623</b>	<b>105,11</b>
R2030	On	04/05/2023	Bond Future	9.03	Call			8.71000	0.00871	9,170	6.34	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			4,336.89000	4.33689	4,239,240	6.34	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			334.72000	0.33472	348,840	7.99	0.00	0	19
R2030	On	04/05/2023	Bond Future	9.58	Put			2,066.29000	2.06629	1,982,300	7.99	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			468.06000	0.46806	486,820	8.24	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			426.26000	0.42626	391,420	10.02	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			330.73000	0.33073	301,560	10.28	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			667.47000	0.66747	692,570	8.52	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			1,476.96000	1.47696	1,403,950	8.52	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,179.62000	1.17962	1,218,460	9.07	0.00	0	1,08

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2030 On 04/05/2023 Bond Future	10.00	Put			988.15000	0.98815	928,880	9.07		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Call			2,490.62000	2.49062	2,553,890	10.02		0.00	0	47
R2030 On 04/05/2023 Bond Future	11.62	Put			27.62000	0.02762	23,510	12.26		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.52	Call			2,848.38000	2.84838	2,916,410	10.24		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			345.32000	0.34532	315,240	10.24		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,884.73000	2.88473	2,953,220	10.26		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			337.95000	0.33795	308,330	10.26		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			2,921.20000	2.92120	2,990,140	10.28		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			1.34000	0.00134	1,050	12.91		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Call			3,329.62000	3.32962	3,403,190	10.50		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Put			260.35000	0.26035	235,810	10.50		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			6,052.48000	6.05248	6,143,440	11.78		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			53.79000	0.05379	46,640	11.78		0.00	0	18
R2030 On 04/05/2023 Bond Future	11.62	Call			7,179.58000	7.17958	7,273,580	12.26		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Put			1,783.25000	1.78325	1,703,900	8.24		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Call			8,854.46000	8.85446	8,950,880	12.91		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			9.78000	0.00978	8,090	12.91		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.50	Call			10,650.54000	10.65054	10,748,270	12.91		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			1.78000	0.00178	1,400	12.91		0.00	0	47
R2030 On 04/05/2023 Bond Future	12.57	Call			10,920.16000	10.92016	11,017,980	12.91		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			3,573.25000	3.57325	3,636,140	9.79		0.00	0	38
R2030 On 03/08/2023 Bond Future	10.65	Put			1,050.47000	1.05047	1,013,390	9.79		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			5,851.00000	5.85100	5,930,620	10.46		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			467.15000	0.46715	446,800	10.46		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			5,921.18000	5.92118	6,001,180	10.48		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			456.17000	0.45617	436,200	10.48		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			10,349.55000	10.34955	10,444,780	11.13		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			76.37000	0.07637	71,630	11.13		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	10.40	Call			2,846.33000	2.84633	2,901,450	9.56		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	10.40	Put			1,390.07000	1.39007	1,345,220	9.56		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Call			11,436.53000	11.43653	11,533,540	11.13		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			43.47000	0.04347	40,510	11.13		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.35	Call			5,886.13000	5.88613	5,965,940	10.47		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			461.69000	0.46169	441,530	10.47		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,466.59000	1.46659	1,428,430	9.29		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			1,403.24000	1.40324	1,434,270	8.53		0.00	0	88
R2030 On 02/11/2023 Bond Future	9.57	Put			3,955.19000	3.95519	3,884,340	8.53		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			2,316.20000	2.31620	2,360,690	8.74		0.00	0	88
R2030 On 02/11/2023 Bond Future	10.07	Put			2,698.56000	2.69856	2,641,170	8.74		0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			781.93000	0.78193	758,240	9.95		0.00	0	88

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	02/11/2023	Bond Future	10.80	Call		4.163.62000	4.16362	4,226,870	9.27	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		1,491.08000	1.49108	1,452,450	9.27	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		4,192.14000	4.19214	4,255,630	9.28	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		1,478.66000	1.47866	1,440,270	9.28	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		4,220.99000	4.22099	4,284,710	9.29	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Call		6,538.02000	6.53802	6,616,210	9.95	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		1,573.81000	1.57381	1,606,720	8.25	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put		4,463.68000	4.46368	4,392,580	8.25	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call		2,184.32000	2.18432	2,225,780	8.41	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	9.93	Put		3,549.86000	3.54986	3,487,310	8.41	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Call		2,460.06000	2.46006	2,504,900	8.50	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Put		3,241.23000	3.24123	3,182,060	8.50	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Call		5,608.84000	5.60884	5,679,980	9.45	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put		1,412.49000	1.41249	1,379,620	9.45	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	11.35	Call		5,725.96000	5.72596	5,797,780	9.48	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,374.80000	1.37480	1,342,610	9.48	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call		5,755.20000	5.75520	5,827,190	9.49	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,365.40000	1.36540	1,333,380	9.49	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		5,784.48000	5.78448	5,856,650	9.50	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,356.05000	1.35605	1,324,210	9.50	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Call		8,014.60000	8.01460	8,097,190	10.11	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		824.66000	0.82466	803,240	10.11	0.00	0	40
R2030	On	02/05/2024	Bond Future	9.81	Put		4,249.20000	4.24920	4,181,520	7.58	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		1,964.28000	1.96428	2,003,080	7.59	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		4,224.64000	4.22464	4,157,190	7.59	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		1,980.77000	1.98077	2,019,780	7.59	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,200.19000	4.20019	4,132,950	7.59	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		1,947.88000	1.94788	1,986,450	7.58	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>14,80</b>
<b>Total For R2030</b>											<b>57,656,427.46</b>	<b>623</b>	<b>119,90</b>
R2032	On	04/05/2023	Bond Future			10.64849	87.28945	10.63959	87.33522	10.72	40,065,857.55	459	171,30
R2032	On	03/08/2023	Bond Future			10.76161	88.99996	10.75230	89.04672	11.27	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			10.87348	86.62926	10.86374	86.67701	11.42	0.00	0	
R2032	On	01/02/2024	Bond Future			10.98703	88.39487	10.97684	88.44362	10.64	0.00	0	
R2032	On	02/05/2024	Bond Future			11.11655	86.00121	11.10592	86.05074	10.44	0.00	0	
<b>Total R2032 Future</b>											<b>40,065,857.55</b>	<b>459</b>	<b>174,00</b>
R2032	On	04/05/2023	Bond Future	9.80	Call		30.00000	0.03000	26,380	8.34	0.00	0	50
R2032	On	04/05/2023	Bond Future	9.80	Put		4,495.29000	4.49529	4,537,440	8.34	0.00	0	
R2032	On	04/05/2023	Bond Future	9.85	Call		44.67000	0.04467	39,730	8.53	0.00	0	6,50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	04/05/2023	Bond Future	9.85	Put			4,235.70000	4.23570	4,276,530	8.53	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Call			143.56000	0.14356	131,920	9.21	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.30	Put			2,243.51000	2.24351	2,264,430	10.10	0.00	0	
R2032	On	04/05/2023	Bond Future	10.53	Call			956.65000	0.95665	921,130	10.81	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.53	Put			1,522.93000	1.52293	1,533,180	10.81	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call			1,195.48000	1.19548	1,156,520	11.07	0.00	0	4:
R2032	On	04/05/2023	Bond Future	10.62	Put			1,296.35000	1.29635	1,303,160	11.07	0.00	0	
R2032	On	04/05/2023	Bond Future	10.69	Put			1,140.37000	1.14037	1,144,850	11.28	0.00	0	5:
R2032	On	04/05/2023	Bond Future	10.87	Call			1,985.06000	1.98506	1,939,190	11.78	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			810.20000	0.81020	810,100	11.78	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			2,019.94000	2.01994	1,973,880	11.80	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			794.57000	0.79457	794,280	11.80	0.00	0	
R2032	On	04/05/2023	Bond Future	10.30	Call			472.83000	0.47283	447,980	10.10	0.00	0	5:
R2032	On	04/05/2023	Bond Future	10.89	Put			779.22000	0.77922	778,740	11.83	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Call			2,455.99000	2.45599	2,407,970	12.13	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Put			627.54000	0.62754	625,290	12.13	0.00	0	13,0:
R2032	On	04/05/2023	Bond Future	11.06	Call			2,683.35000	2.68335	2,634,630	12.28	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Put			555.46000	0.55546	552,510	12.28	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.69	Call			1,399.22000	1.39922	1,357,930	11.28	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Put			3,356.15000	3.35615	3,390,280	9.21	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			3,943.83000	3.94383	3,893,580	13.04	0.00	0	4:
R2032	On	04/05/2023	Bond Future	11.37	Put			290.99000	0.29099	286,510	13.04	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			12,909.79000	12.90979	12,863,930	15.48	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			0.74000	0.00074	0,650	15.48	0.00	0	4:
R2032	On	04/05/2023	Bond Future	10.89	Call			2,055.06000	2.05506	2,008,810	11.83	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			5,659.95000	5.65995	5,615,780	12.43	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			832.99000	0.83299	835,580	12.43	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			5,697.38000	5.69738	5,653,150	12.44	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			823.87000	0.82387	826,400	12.44	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Call			443.27000	0.44327	430,900	10.59	0.00	0	1,5:
R2032	On	03/08/2023	Bond Future	9.60	Put			6,496.49000	6.49649	6,530,880	10.59	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			5,734.88000	5.73488	5,690,590	12.45	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			814.85000	0.81485	817,320	12.45	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			6,226.86000	6.22686	6,181,880	12.61	0.00	0	5,0:
R2032	On	03/08/2023	Bond Future	11.90	Put			705.29000	0.70529	707,070	12.61	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			1,345.86000	1.34586	1,320,920	10.85	0.00	0	1,5:
R2032	On	03/08/2023	Bond Future	10.30	Put			3,658.18000	3.65818	3,680,000	10.85	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			2,373.81000	2.37381	2,385,750	11.90	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			4,127.82000	4.12782	4,091,900	11.91	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			2,355.84000	2.35584	2,367,670	11.91	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	02/11/2023	Bond Future	11.24	Call		4,157.93000	4.15793	4,121,910	11.92	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		2,338.24000	2.33824	2,349,970	11.92	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		4,098.05000	4.09805	4,062,240	11.90	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Call		1,488.74000	1.48874	1,469,590	10.04	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		6,282.88000	6.28288	6,312,480	10.04	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call		2,924.04000	2.92404	2,895,700	10.45	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Put		3,970.00000	3.97000	3,990,410	10.45	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,947.60000	5.94760	5,908,830	11.41	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		1,988.51000	1.98851	1,998,490	11.41	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		5,979.42000	5.97942	5,940,580	11.42	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		1,975.36000	1.97536	1,985,270	11.42	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		6,011.58000	6.01158	5,972,660	11.43	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		1,962.58000	1.96258	1,972,410	11.43	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Call		8,598.55000	8.59855	8,555,160	12.17	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		1,184.77000	1.18477	1,190,130	12.17	0.00	0	1,20
R2032	On	02/05/2024	Bond Future	10.56	Put		5,137.09000	5.13709	5,161,940	10.11	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		2,501.70000	2.50170	2,477,250	10.10	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		5,193.52000	5.19352	5,218,600	10.10	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,521.94000	2.52194	2,497,370	10.10	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		5,165.24000	5.16524	5,190,200	10.10	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,542.26000	2.54226	2,517,580	10.11	0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>35,95</b>
<b>Total For R2032</b>											<b>40,065,857.55</b>	<b>459</b>	<b>210,04</b>
R2035	On	04/05/2023	Bond Future			11.29180	86.10547	11.28298	86.15589	13.05	0.00	0	151,35
R2035	On	03/08/2023	Bond Future			11.41317	87.79277	11.40397	87.84431	13.85	0.00	0	9,35
R2035	On	02/11/2023	Bond Future			11.53671	85.05339	11.52712	85.10606	14.07	0.00	0	
R2035	On	01/02/2024	Bond Future			11.66594	86.78694	11.65596	86.84061	13.17	0.00	0	
R2035	On	02/05/2024	Bond Future			11.79967	84.01394	11.78930	84.06855	12.90	0.00	0	
<b>Total R2035 Future</b>											<b>0.00</b>	<b>0</b>	<b>160,65</b>
R2035	On	04/05/2023	Bond Future	9.85	Call		5.77000	0.00577	4,860	11.78	0.00	0	35
R2035	On	04/05/2023	Bond Future	9.85	Put		8,794.40000	8.79440	8,843,910	11.78	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		99.05000	0.09905	90,030	11.95	0.00	0	45
R2035	On	04/05/2023	Bond Future	10.42	Put		5,245.27000	5.24527	5,286,670	11.95	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Call		170.34000	0.17034	157,030	12.09	0.00	0	75
R2035	On	04/05/2023	Bond Future	11.05	Put		2,198.49000	2.19849	2,213,410	12.75	0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Call		1,137.47000	1.13747	1,096,900	12.93	0.00	0	45
R2035	On	04/05/2023	Bond Future	11.17	Put		1,787.16000	1.78716	1,797,010	12.93	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		1,662.99000	1.66299	1,671,290	12.99	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		1,271.62000	1.27162	1,229,120	13.00	0.00	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
R2035 On 04/05/2023 Bond Future	11.22	Put			1,632.92000	1.63292	1,640,840	13.00	0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			206.58000	0.20658	191,370	12.15	0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			4,243.79000	4.24379	4,279,000	12.15	0.00	0	
R2035 On 04/05/2023 Bond Future	11.05	Call			850.98000	0.85098	815,480	12.75	0.00	0	71
R2035 On 04/05/2023 Bond Future	11.87	Put			419.93000	0.41993	415,480	14.06	0.00	0	71
R2035 On 04/05/2023 Bond Future	12.46	Call			6,464.41000	6.46441	6,410,710	14.99	0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			95.88000	0.09588	92,600	14.99	0.00	0	38
R2035 On 04/05/2023 Bond Future	11.20	Call			1,216.97000	1.21697	1,175,230	12.97	0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			1,693.46000	1.69346	1,702,140	12.97	0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			1,244.12000	1.24412	1,202,000	12.99	0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Put			4,513.67000	4.51367	4,550,780	12.09	0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Call			9,942.56000	9.94256	9,891,220	16.08	0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			12.90000	0.01290	11,980	16.08	0.00	0	45
R2035 On 04/05/2023 Bond Future	11.80	Call			3,378.82000	3.37882	3,324,270	13.94	0.00	0	
R2035 On 04/05/2023 Bond Future	11.80	Put			493.53000	0.49353	489,400	13.94	0.00	0	1,015
R2035 On 04/05/2023 Bond Future	11.87	Call			3,685.06000	3.68506	3,630,190	14.06	0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			4,867.17000	4.86717	4,821,530	14.87	0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,724.04000	1.72404	1,729,940	14.87	0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			4,904.02000	4.90402	4,858,280	14.88	0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,707.81000	1.70781	1,713,610	14.88	0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			4,940.96000	4.94096	4,895,120	14.90	0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			1,691.72000	1.69172	1,697,420	14.90	0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,971.92000	3.97192	3,990,000	13.99	0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			1,575.25000	1.57525	1,552,650	13.23	0.00	0	40
R2035 On 02/11/2023 Bond Future	10.62	Put			6,775.15000	6.77515	6,805,220	13.23	0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			2,618.71000	2.61871	2,588,520	13.66	0.00	0	40
R2035 On 02/11/2023 Bond Future	11.12	Put			4,898.29000	4.89829	4,920,770	13.66	0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			1,458.19000	1.45819	1,463,050	15.74	0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Call			3,379.83000	3.37983	3,345,510	13.97	0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			4,026.83000	4.02683	4,045,180	13.97	0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			3,407.81000	3.40781	3,373,350	13.98	0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,999.30000	3.99930	4,017,510	13.98	0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,435.90000	3.43590	3,401,310	13.99	0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			8,302.11000	8.30211	8,254,300	15.74	0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			5,947.35000	5.94735	5,906,930	13.91	0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			3,091.40000	3.09140	3,104,650	13.91	0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			1,847.78000	1.84778	1,825,760	12.50	0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Put			7,693.00000	7.69300	7,724,650	12.50	0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			2,858.28000	2.85828	2,829,810	12.83	0.00	0	40
R2035 On 01/02/2024 Bond Future	11.12	Put			5,813.20000	5.81320	5,838,400	12.83	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	01/02/2024	Bond Future	13.46	Call		10,419.85000	10.41985	10,371,410	15.28	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put		1,461.98000	1.46198	1,467,210	15.28	0.00	0	40
R2035	On	01/02/2024	Bond Future	12.18	Call		5,881.61000	5.88161	5,841,370	13.89	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		3,128.18000	3.12818	3,141,610	13.89	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		5,914.45000	5.91445	5,874,130	13.90	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		3,109.73000	3.10973	3,123,080	13.90	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		6,243.60000	6.24360	6,270,360	12.47	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		3,077.62000	3.07762	3,049,660	12.48	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put		6,210.37000	6.21037	6,237,020	12.48	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		3,033.49000	3.03349	3,005,760	12.47	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		6,277.32000	6.27732	6,304,200	12.47	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		3,055.34000	3.05534	3,027,490	12.47	0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>8,360</b>
<b>Total For R2035</b>											<b>0.00</b>	<b>0</b>	<b>169,060</b>
R2037	On	04/05/2023	Bond Future			11.57560	81.36959	11.57704	81.36134	14.08	0.00	0	63,000
R2037	On	03/08/2023	Bond Future			11.70531	78.70677	11.70679	78.69846	15.75	0.00	0	74,000
R2037	On	02/11/2023	Bond Future			11.82471	80.28901	11.82624	80.28057	15.23	0.00	0	
R2037	On	01/02/2024	Bond Future			11.94879	77.66973	11.95038	77.66111	14.98	0.00	0	
R2037	On	02/05/2024	Bond Future			12.08654	79.21899	12.08822	79.21006	13.99	0.00	0	
<b>Total R2037 Future</b>											<b>0.00</b>	<b>0</b>	<b>137,160</b>
R2037	On	04/05/2023	Bond Future	10.95	Call		269.77000	0.26977	260,260	13.21	0.00	0	70
R2037	On	04/05/2023	Bond Future	10.95	Put		3,984.21000	3.98421	3,966,450	13.21	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		354.62000	0.35462	343,710	13.32	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put		3,581.15000	3.58115	3,561,990	13.32	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		787.91000	0.78791	773,250	13.74	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		2,360.13000	2.36013	2,337,130	13.76	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		829.76000	0.82976	814,910	13.78	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		2,322.33000	2.32233	2,299,230	13.78	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		2,158.22000	2.15822	2,144,280	14.56	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put		1,008.22000	1.00822	986,030	14.56	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		2,398.34000	2.39834	2,375,430	13.74	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		2,765.25000	2.76525	2,753,510	14.84	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		725.96000	0.72596	705,970	14.84	0.00	0	70
R2037	On	04/05/2023	Bond Future	13.73	Call		11,041.15000	11.04115	11,048,610	17.48	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		6.56000	0.00656	5,770	17.48	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.31	Call		808.66000	0.80866	793,910	13.76	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		4,381.74000	4.38174	4,375,610	16.76	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		2,056.53000	2.05653	2,042,090	16.76	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call		403.77000	0.40377	399,410	14.47	0.00	0	1,800

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	03/08/2023	Bond Future	10.30	Put			8,923.66000	8.92366	8,910,990	14.47	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			4,416.79000	4.41679	4,410,710	16.78	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			2,037.87000	2.03787	2,023,480	16.78	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call			1,273.90000	1.27390	1,266,900	15.03	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put			5,395.38000	5.39538	5,380,070	15.03	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			4,346.78000	4.34678	4,340,620	16.74	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			2,075.34000	2.07534	2,060,870	16.74	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put			4,522.50000	4.52250	4,509,510	15.01	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			3,036.08000	3.03608	3,031,520	14.98	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			4,582.76000	4.58276	4,569,760	14.98	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call			3,062.76000	3.06276	3,058,200	15.00	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put			4,552.67000	4.55267	4,539,670	15.00	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			3,089.30000	3.08930	3,084,750	15.01	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call			5,503.32000	5.50332	5,501,520	15.68	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put			3,486.03000	3.48603	3,475,610	15.68	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call			5,439.86000	5.43986	5,438,010	15.65	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put			3,526.92000	3.52692	3,516,450	15.65	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call			5,471.42000	5.47142	5,469,590	15.67	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put			3,506.28000	3.50628	3,495,830	15.67	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put			6,576.05000	6.57605	6,565,320	13.51	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call			3,038.48000	3.03848	3,036,690	13.52	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put			6,541.28000	6.54128	6,530,560	13.52	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call			2,994.71000	2.99471	2,992,910	13.51	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put			6,610.96000	6.61096	6,600,230	13.51	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call			3,016.55000	3.01655	3,014,750	13.51	0.00	0	
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>6,20</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>143,35</b>
R2040	On	04/05/2023	Bond Future			11.77060	82.34003	11.78221	82.26938		15.01	0.00	0	52,07
R2040	On	03/08/2023	Bond Future			11.90038	79.44580	11.91243	79.37387		16.84	0.00	0	98,19
R2040	On	02/11/2023	Bond Future			12.01985	81.04291	12.03234	80.96960		16.30	0.00	0	
R2040	On	01/02/2024	Bond Future			12.14389	78.18862	12.15687	78.11380		15.76	0.00	0	
R2040	On	02/05/2024	Bond Future			12.28045	79.74810	12.29397	79.67160		14.40	0.00	0	
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>150,25</b>
R2040	On	04/05/2023	Bond Future	10.17	Call			2.62000	0.00262	2,430	13.53	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put			10,826.04000	10.82604	10,755,200	13.53	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call			49.75000	0.04975	48,550	13.51	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put			6,870.41000	6.87041	6,798,560	13.51	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call			118.84000	0.11884	117,310	13.73	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.03	Put			4,972.77000	4.97277	4,900,690	13.87	0.00	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
R2040 On 04/05/2023 Bond Future	11.41	Call			658.45000	0.65845	661,370	14.42		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			2,972.82000	2.97282	2,905,090	14.42		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			677.18000	0.67718	680,330	14.44		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			2,928.00000	2.92800	2,860,500	14.44		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			2,883.62000	2.88362	2,816,340	14.45		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			796.80000	0.79680	801,420	14.54		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			2,667.98000	2.66798	2,601,950	14.54		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			2,556.77000	2.55677	2,583,870	15.56		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Put			954.22000	0.95422	910,670	15.56		0.00	0	68
R2040 On 04/05/2023 Bond Future	11.03	Call			186.10000	0.18610	184,670	13.87		0.00	0	68
R2040 On 04/05/2023 Bond Future	10.92	Put			5,642.69000	5.64269	5,570,510	13.73		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			5,911.29000	5.91129	5,966,460	16.93		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			189.33000	0.18933	173,850	16.93		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			9,241.41000	9.24141	9,307,820	18.11		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			35.41000	0.03541	31,170	18.11		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.43	Call			696.26000	0.69626	699,630	14.45		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			4,261.87000	4.26187	4,293,230	17.65		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,459.95000	2.45995	2,419,380	17.65		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			4,297.76000	4.29776	4,329,320	17.66		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,438.34000	2.43834	2,397,970	17.66		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			4,226.27000	4.22627	4,257,430	17.63		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,481.91000	2.48191	2,441,140	17.63		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,525.87000	5.52587	5,474,420	15.77		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			2,827.26000	2.82726	2,849,290	15.78		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,489.95000	5.48995	5,438,670	15.78		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			2,853.27000	2.85327	2,875,460	15.79		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,454.23000	5.45423	5,403,110	15.79		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			2,801.37000	2.80137	2,823,230	15.77		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			5,128.95000	5.12895	5,163,810	16.17		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,141.60000	4.14160	4,101,640	16.17		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			5,160.86000	5.16086	5,195,870	16.19		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,117.08000	4.11708	4,077,270	16.19		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			5,193.13000	5.19313	5,228,280	16.20		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,092.98000	4.09298	4,053,310	16.20		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			6,967.60000	6.96760	6,915,990	13.84		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			2,960.64000	2.96064	2,985,240	13.82		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			7,044.11000	7.04411	6,992,210	13.82		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			2,983.32000	2.98332	3,008,070	13.83		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			7,005.60000	7.00560	6,953,850	13.83		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			3,006.43000	3.00643	3,031,320	13.84		0.00	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
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,95</b>
<b>Total For R2040</b>												<b>0.00</b>	<b>0</b>	<b>154,28</b>
R2044	On	04/05/2023	Bond Future			11.87412	78.43522	11.88569	78.36456		16.12	4,706,113.20	60	62,60
R2044	On	03/08/2023	Bond Future			12.00039	75.58965	12.01239	75.51772		18.13	255,644,196.30	3,382	21,30
R2044	On	02/11/2023	Bond Future			12.11649	77.10929	12.12892	77.03599		17.56	0.00	0	
R2044	On	01/02/2024	Bond Future			12.23684	74.30002	12.24976	74.22515		17.03	0.00	0	
R2044	On	02/05/2024	Bond Future			12.36869	75.78184	12.38213	75.70536		15.59	0.00	0	
<b>Total R2044 Future</b>												<b>260,350,309.50</b>	<b>3,442</b>	<b>83,95</b>
R2044	On	04/05/2023	Bond Future	11.41	Call			521.69000	0.52169	522,350	15.48	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			3,519.73000	3.51973	3,449,730	15.48	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call			537.48000	0.53748	538,300	15.50	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put			3,470.48000	3.47048	3,400,640	15.50	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			553.52000	0.55352	554,500	15.52	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put			833.16000	0.83316	792,820	17.12	0.00	0	1,70
R2044	On	04/05/2023	Bond Future	11.43	Put			3,421.57000	3.42157	3,351,890	15.52	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call			1,250.61000	1.25061	1,259,920	16.12	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put			2,086.22000	2.08622	2,024,870	16.12	0.00	0	4,40
R2044	On	04/05/2023	Bond Future	12.00	Call			2,036.70000	2.03670	2,055,930	16.61	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put			1,344.49000	1.34449	1,293,060	16.61	0.00	0	4,40
R2044	On	04/05/2023	Bond Future	12.25	Call			3,002.89000	3.00289	3,033,210	17.12	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Call			2,465.62000	2.46562	2,485,320	17.70	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Put			4,065.00000	4.06500	4,012,770	17.70	0.00	0	3,00
R2044	On	03/08/2023	Bond Future	12.00	Call			3,210.21000	3.21021	3,234,980	18.13	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put			3,284.48000	3.28448	3,237,320	18.13	0.00	0	4,70
R2044	On	03/08/2023	Bond Future	12.15	Call			3,700.58000	3.70058	3,728,430	18.40	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put			2,883.88000	2.88388	2,839,800	18.40	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call			3,734.28000	3.73428	3,762,330	18.42	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put			2,858.81000	2.85881	2,814,930	18.42	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call			3,768.10000	3.76810	3,796,360	18.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put			2,833.94000	2.83394	2,790,270	18.44	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put			6,146.82000	6.14682	6,093,420	16.95	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call			2,626.35000	2.62635	2,646,400	16.97	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put			6,108.03000	6.10803	6,054,780	16.97	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call			2,651.26000	2.65126	2,671,470	16.98	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put			6,069.44000	6.06944	6,016,350	16.98	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call			2,601.55000	2.60155	2,621,450	16.95	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call			4,712.54000	4.71254	4,745,240	17.06	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put			4,595.52000	4.59552	4,553,350	17.06	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call			4,743.68000	4.74368	4,776,530	17.07	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
R2044 On 01/02/2024 Bond Future	12.28	Put			4,568.95000	4.56895	4,526,930	17.07		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			4,774.62000	4.77462	4,807,620	17.08		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,542.26000	4.54226	4,500,390	17.08		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			7,297.74000	7.29774	7,245,800	15.02		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			3,009.54000	3.00954	3,033,800	15.00		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			7,377.04000	7.37704	7,324,820	15.00		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			3,032.47000	3.03247	3,056,880	15.01		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			7,337.45000	7.33745	7,285,380	15.01		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			3,055.20000	3.05520	3,079,740	15.02		0.00	0	
<b>Total R2044 Option</b>										<b>0.00</b>	<b>0</b>	<b>18,47</b>
<b>Total For R2044</b>										<b>260,350,309.50</b>	<b>3,442</b>	<b>102,4'</b>
R2048 On 04/05/2023 Bond Future			11.76815	77.49118	11.76939	77.48337		16.83		0.00	0	222,40
R2048 On 03/08/2023 Bond Future			11.88086	79.00969	11.88214	79.00176		17.90		0.00	0	20,00
R2048 On 02/11/2023 Bond Future			11.99445	76.15731	11.99577	76.14927		18.34		0.00	0	
R2048 On 01/02/2024 Bond Future			12.11223	77.70945	12.11360	77.70125		16.79		0.00	0	
R2048 On 02/05/2024 Bond Future			12.23220	74.81845	12.23365	74.80992		16.27		0.00	0	13,00
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>255,40</b>
R2048 On 04/05/2023 Bond Future	10.40	Call			11.75000	0.01175	10,600	15.19		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	10.40	Put			9,583.76000	9.58376	9,574,800	15.19		0.00	0	
R2048 On 04/05/2023 Bond Future	11.10	Call			275.99000	0.27599	265,550	15.67		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	11.10	Put			4,709.36000	4.70936	4,691,110	15.67		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			582.00000	0.58200	567,120	16.03		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			3,442.17000	3.44217	3,419,480	16.03		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			599.31000	0.59931	584,260	16.05		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			3,392.30000	3.39230	3,369,440	16.05		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			617.05000	0.61705	601,830	16.07		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			3,342.95000	3.34295	3,319,920	16.07		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			4,145.61000	4.14561	4,137,050	18.53		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			2,817.29000	2.81729	2,800,800	18.53		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			4,181.34000	4.18134	4,172,800	18.55		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,793.05000	2.79305	2,776,580	18.55		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			4,110.00000	4.11000	4,101,400	18.51		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			2,841.74000	2.84174	2,825,210	18.51		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			2,882.44000	2.88244	2,876,350	17.94		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			6,143.93000	6.14393	6,129,800	17.94		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			2,908.82000	2.90882	2,902,720	17.96		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			6,104.71000	6.10471	6,090,570	17.96		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			2,856.18000	2.85618	2,850,090	17.93		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,183.36000	6.18336	6,169,230	17.93		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048	On	01/02/2024	Bond Future	12.15	Call		4,958.51000	4.95851	4,955,140	16.99		0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,741.26000	4.74126	4,729,690	16.99		0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		4,990.87000	4.99087	4,987,510	17.00		0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,714.13000	4.71413	4,702,570	17.00		0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		4,926.52000	4.92652	4,923,140	16.98		0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,768.84000	4.76884	4,757,260	16.98		0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		3,048.90000	3.04890	3,046,320	15.72		0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		7,793.71000	7.79371	7,782,600	15.72		0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		3,072.33000	3.07233	3,069,760	15.73		0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		7,751.58000	7.75158	7,740,480	15.73		0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		3,025.26000	3.02526	3,022,670	15.71		0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		7,835.73000	7.83573	7,824,610	15.71		0.00	0	
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,00</b>
<b>Total For R2048</b>												<b>0.00</b>	<b>0</b>	<b>258,40</b>
R209	On	04/05/2023	Bond Future			11.31184	66.73347	11.31307	66.72729	14.77		12,012,024.60	180	20,28
R209	On	03/08/2023	Bond Future			11.42104	68.04117	11.42230	68.03493	15.70		0.00	0	1,65
R209	On	02/11/2023	Bond Future			11.52877	66.25762	11.53007	66.25129	15.91		0.00	0	55
R209	On	01/02/2024	Bond Future			11.63709	67.60800	11.63844	67.60152	14.99		0.00	0	
R209	On	02/05/2024	Bond Future			11.75687	65.80745	11.75830	65.80071	14.75		0.00	0	
<b>Total R209 Future</b>												<b>12,012,024.60</b>	<b>180</b>	<b>22,57</b>
R209	On	04/05/2023	Bond Future	10.00	Call			9.55000	0.00955	8,630	13.31	0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put			7,092.28000	7.09228	7,085,180	13.31	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call			108.16000	0.10816	102,820	13.62	0.00	0	4,50
R209	On	04/05/2023	Bond Future	10.50	Put			4,375.67000	4.37567	4,364,150	13.62	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call			605.68000	0.60568	593,150	14.33	0.00	0	1,25
R209	On	04/05/2023	Bond Future	11.00	Put			2,205.16000	2.20516	2,186,450	14.33	0.00	0	8,25
R209	On	04/05/2023	Bond Future	11.50	Call			1,815.69000	1.81569	1,803,050	15.22	0.00	0	2,25
R209	On	04/05/2023	Bond Future	11.50	Put			885.71000	0.88571	866,890	15.22	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call			5,687.33000	5.68733	5,688,110	17.03	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put			82.21000	0.08221	76,810	17.03	0.00	0	9,75
R209	On	04/05/2023	Bond Future	11.09	Call			768.46000	0.76846	755,170	14.49	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			1,902.66000	1.90266	1,883,190	14.49	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			788.11000	0.78811	774,750	14.51	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			1,870.88000	1.87088	1,851,340	14.51	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			807.98000	0.80798	794,560	14.52	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			1,839.39000	1.83939	1,819,790	14.52	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			4,122.09000	4.12209	4,116,650	16.82	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			1,582.78000	1.58278	1,571,100	16.82	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call			1,047.64000	1.04764	1,041,430	14.93	0.00	0	1,80



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	03/08/2023	Bond Future	10.70	Put		4,758.65000	4.75865	4,746,200	14.93	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,058.61000	4.05861	4,053,100	16.79	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,613.02000	1.61302	1,601,270	16.79	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,090.31000	4.09031	4,084,840	16.80	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,597.83000	1.59783	1,586,120	16.80	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		322.43000	0.32243	318,710	14.43	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		7,910.19000	7.91019	7,900,230	14.43	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,821.51000	2.82151	2,817,230	15.72	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,706.34000	3.70634	3,695,730	15.72	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,773.47000	2.77347	2,769,170	15.69	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,757.59000	3.75759	3,746,960	15.69	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,797.44000	2.79744	2,793,150	15.71	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,731.89000	3.73189	3,721,270	15.71	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,133.24000	5.13324	5,131,290	15.75	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,789.12000	2.78912	2,780,690	15.75	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,075.70000	5.07570	5,073,720	15.72	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,822.80000	2.82280	2,814,340	15.72	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,104.33000	5.10433	5,102,360	15.73	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,805.79000	2.80579	2,797,340	15.73	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,774.20000	2.77420	2,772,250	14.24	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,529.84000	5.52984	5,521,150	14.24	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		2,734.85000	2.73485	2,732,890	14.23	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,590.35000	5.59035	5,581,650	14.23	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		2,754.49000	2.75449	2,752,530	14.24	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,560.03000	5.56003	5,551,330	14.24	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>30,10</b>
<b>Total For R209</b>											<b>12,012,024.60</b>	<b>180</b>	<b>52,67</b>
R210	On	04/05/2023	Bond Future			227.08739	227.08739	226.03645	226.03645		0.00	0	38
R210	On	03/08/2023	Bond Future			231.59297	231.59297	230.52143	230.52143		0.00	0	30
R210	On	02/11/2023	Bond Future			233.14599	233.14599	232.05304	232.05304		0.00	0	
R210	On	01/02/2024	Bond Future			237.95063	237.95063	236.83509	236.83509		0.00	0	
R210	On	02/05/2024	Bond Future			239.52322	239.52322	238.38516	238.38516		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>68</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>68</b>
R213	On	04/05/2023	Bond Future			10.40084	83.42494	10.40713	83.39575	10.25	0.00	0	32,80
R213	On	03/08/2023	Bond Future			10.50728	85.05975	10.51384	85.03007	10.38	0.00	0	
R213	On	02/11/2023	Bond Future			10.61660	83.21698	10.62345	83.18680	10.44	0.00	0	3,30
R213	On	01/02/2024	Bond Future			10.73191	84.91308	10.73911	84.88222	9.72	0.00	0	
R213	On	02/05/2024	Bond Future			10.85439	83.05506	10.86197	83.02347	9.45	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>36,15</b>	
R213	On	04/05/2023	Bond Future	10.73	Call			2,044.98000	2.04498	2,052,140	10.88		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			564.34000	0.56434	542,310	10.88		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			2,078.83000	2.07883	2,086,200	10.90		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			552.88000	0.55288	531,060	10.90		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			2,112.86000	2.11286	2,120,460	10.93		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			541.62000	0.54162	520,030	10.93		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			5,473.44000	5.47344	5,491,550	11.56		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			616.77000	0.61677	605,200	11.56		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			5,404.06000	5.40406	5,422,000	11.53		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			631.15000	0.63115	619,410	11.53		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			5,438.73000	5.43873	5,456,750	11.55		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			623.92000	0.62392	612,260	11.55		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			1,857.08000	1.85708	1,840,050	11.02		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			4,036.59000	4.03659	4,049,830	11.03		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,842.67000	1.84267	1,825,730	11.03		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			3,980.05000	3.98005	3,993,130	11.01		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,871.34000	1.87134	1,854,240	11.01		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			4,008.41000	4.00841	4,021,560	11.02		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			5,630.15000	5.63015	5,647,460	10.56		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,599.26000	1.59926	1,585,710	10.56		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			5,659.95000	5.65995	5,677,320	10.57		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,588.86000	1.58886	1,575,370	10.57		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			5,600.66000	5.60066	5,617,900	10.55		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,610.00000	1.61000	1,596,380	10.55		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			4,603.95000	4.60395	4,581,130	9.13		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			2,151.47000	2.15147	2,160,310	9.14		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			4,578.75000	4.57875	4,556,000	9.14		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			2,169.25000	2.16925	2,178,150	9.14		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			4,553.32000	4.55332	4,530,630	9.14		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			2,133.44000	2.13344	2,142,210	9.13		0.00	0	
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>		
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>36,15</b>	
R214	On	04/05/2023	Bond Future			11.61599	63.06790	11.62225	63.03557		16.45		0.00	0	17,98
R214	On	03/08/2023	Bond Future			11.72327	64.30374	11.72974	64.27082		17.52		0.00	0	2,98
R214	On	02/11/2023	Bond Future			11.83139	62.29760	11.83808	62.26405		17.88		0.00	0	
R214	On	01/02/2024	Bond Future			11.94324	63.56730	11.95017	63.53307		16.39		0.00	0	
R214	On	02/05/2024	Bond Future			12.05732	61.53646	12.06452	61.50142		15.81		0.00	0	
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>20,98</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
R214	On	04/05/2023	Bond Future	11.36	Call		750.15000	0.75015	745,310	16.18		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		2,127.42000	2.12742	2,090,250	16.18		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		769.43000	0.76943	764,670	16.20		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		2,093.31000	2.09331	2,056,220	16.20		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		788.94000	0.78894	784,260	16.21		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		2,059.50000	2.05950	2,022,490	16.21		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		3,993.37000	3.99337	4,004,100	18.70		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,864.39000	1.86439	1,842,200	18.70		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		3,930.84000	3.93084	3,941,380	18.66		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		1,898.25000	1.89825	1,875,870	18.66		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		3,962.06000	3.96206	3,972,700	18.68		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,881.24000	1.88124	1,858,960	18.68		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,476.64000	4.47664	4,450,200	17.47		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,557.50000	2.55750	2,564,680	17.48		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,446.79000	4.44679	4,420,420	17.48		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,511.92000	2.51192	2,518,960	17.45		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,506.45000	4.50645	4,479,940	17.45		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,534.76000	2.53476	2,541,870	17.47		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		4,429.02000	4.42902	4,442,290	16.91		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,454.63000	3.45463	3,433,670	16.91		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		4,456.75000	4.45675	4,470,090	16.93		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,434.23000	3.43423	3,413,340	16.93		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		4,401.58000	4.40158	4,414,780	16.90		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,475.37000	3.47537	3,454,340	16.90		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		5,733.07000	5.73307	5,707,710	15.26		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		2,698.30000	2.69830	2,708,050	15.27		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		5,700.84000	5.70084	5,675,550	15.27		0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		2,718.60000	2.71860	2,728,410	15.28		0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		5,668.76000	5.66876	5,643,530	15.28		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		2,678.09000	2.67809	2,687,770	15.26		0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>20,96</b>
<b>Total for Bond</b>												<b>385,548,682.27</b>	<b>4,844</b>	<b>1,433,84</b>
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES26A Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>												<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 04/05/2023 GOVI			873.18100	873.18100	873.15500	873.15500				0.00	0	84
GOVI On 03/08/2023 GOVI			890.29000	890.29000	890.26400	890.26400				0.00	0	
GOVI On 02/11/2023 GOVI			908.18200	908.18200	908.15700	908.15700				0.00	0	
GOVI On 01/02/2024 GOVI			926.69300	926.69300	926.66700	926.66700				0.00	0	
GOVI On 02/05/2024 GOVI			945.22600	945.22600	945.19800	945.19800				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>84</b>
GOVI On 04/05/2023 GOVI	852.86	Call			202,950.00000	20.29500	203,210,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			202,850.00000	20.28500	203,110,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			202,750.00000	20.27500	203,010,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Call			530,340.00000	53.03400	530,600,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Call			530,540.00000	53.05400	530,800,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Call			530,440.00000	53.04400	530,700,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Put			0.00000	0.00000	0,000			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			223,370.00000	22.33700	223,620,000			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 Intere
GOVI	On	02/11/2023	GOVI	885.82	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call		223,570.00000	22.35700	223,820,000		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		223,470.00000	22.34700	223,720,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call		466,770.00000	46.67700	467,030,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call		466,670.00000	46.66700	466,930,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call		466,870.00000	46.68700	467,130,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put		57,720.00000	5.77200	57,440,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put		57,820.00000	5.78200	57,540,000		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		57,920.00000	5.79200	57,640,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Call		0.00000	0.00000	0,000		0.00	0	
<b>Total GOVI Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>											<b>0.00</b>	<b>0</b>	<b>84</b>
<b>Total for GOVI</b>											<b>0.00</b>	<b>0</b>	<b>84</b>
AL37	On	04/05/2023	Index Future			884.03500	884.03500	884.17800	884.17800		0.00	0	
AL37	On	03/08/2023	Index Future			901.35700	901.35700	901.50300	901.50300		0.00	0	
AL37	On	02/11/2023	Index Future			919.47200	919.47200	919.62200	919.62200		0.00	0	
AL37	On	01/02/2024	Index Future			938.21300	938.21300	938.36600	938.36600		0.00	0	
AL37	On	02/05/2024	Index Future			956.97600	956.97600	957.13000	957.13000		0.00	0	
<b>Total AL37 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>											<b>0.00</b>	<b>0</b>	
AL7T	On	04/05/2023	Index Future			1,010.96300	1,010.96300	1,011.27100	1,011.27100		0.00	0	
AL7T	On	03/08/2023	Index Future			1,030.77100	1,030.77100	1,031.08700	1,031.08700		0.00	0	
AL7T	On	02/11/2023	Index Future			1,051.48700	1,051.48700	1,051.81000	1,051.81000		0.00	0	
AL7T	On	01/02/2024	Index Future			1,072.91900	1,072.91900	1,073.24800	1,073.24800		0.00	0	
AL7T	On	02/05/2024	Index Future			1,094.37600	1,094.37600	1,094.71000	1,094.71000		0.00	0	
<b>Total AL7T Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>											<b>0.00</b>	<b>0</b>	
ALBI	On	04/05/2023	Index Future			885.83500	885.83500	885.81400	885.81400		0.00	0	
ALBI	On	03/08/2023	Index Future			903.19200	903.19200	903.17100	903.17100		0.00	0	
ALBI	On	02/11/2023	Index Future			921.34400	921.34400	921.32300	921.32300		0.00	0	
ALBI	On	01/02/2024	Index Future			940.12300	940.12300	940.10200	940.10200		0.00	0	
ALBI	On	02/05/2024	Index Future			958.92400	958.92400	958.90100	958.90100		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>9</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>9</b>
IGOV On 04/05/2023 Index Future			329.97900	329.97900	327.80700	327.80700				0.00	0	65
IGOV On 03/08/2023 Index Future			336.52600	336.52600	334.31100	334.31100				0.00	0	
IGOV On 02/11/2023 Index Future			343.36800	343.36800	341.10900	341.10900				0.00	0	
IGOV On 01/02/2024 Index Future			350.44500	350.44500	348.13800	348.13800				0.00	0	
IGOV On 02/05/2024 Index Future			357.52900	357.52900	355.17600	355.17600				0.00	0	
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>65</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>65</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>75</b>
JIBAR F On 19/04/2023 Jibar Future			7.68500	92.31500	7.66500	92.33500				0.00	0	
JIBAR F On 17/05/2023 Jibar Future			7.75000	92.25000	7.74000	92.26000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.78000	92.22000	7.77000	92.23000				0.00	0	
JIBAR F On 19/07/2023 Jibar Future			7.78500	92.21500	7.77000	92.23000				0.00	0	
JIBAR F On 16/08/2023 Jibar Future			7.80000	92.20000	7.76500	92.23500				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			7.78000	92.22000	7.77500	92.22500				0.00	0	7
JIBAR F On 20/12/2023 Jibar Future			7.63500	92.36500	7.63000	92.37000				0.00	0	27
JIBAR F On 20/03/2024 Jibar Future			7.48500	92.51500	7.47500	92.52500				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			7.39000	92.61000	7.34000	92.66000				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			7.29000	92.71000	7.27500	92.72500				0.00	0	6
JIBAR F On 18/12/2024 Jibar Future			7.26000	92.74000	7.28500	92.71500				0.00	0	
JIBAR F On 19/03/2025 Jibar Future			7.28000	92.72000	7.26500	92.73500				0.00	0	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>41</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>41</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>41</b>
<b>Total for Derivatives :</b>										<b>385,548,682.27</b>	<b>4,844</b>	<b>1,435,84</b>
ABCPI3 On 07/12/2023 Spot Bond			4.35000	331.37499	4.35000	331.29595				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.41355				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	102.15588				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026 Spot Bond			9.38500	103.11265	9.38500	103.08667				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2031 Spot Bond			11.68000	90.12090	11.68000	90.09279				0.00	0	
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 31/03/2026 Spot Bond					0.00000	99.97516				0.00	0	
<b>Total ABF006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF006</b>										<b>0.00</b>	<b>0</b>	
ABF006 On 01/12/2030 Spot Bond					0.00000	100.75754				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.33463				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 26/09/2023 Spot Bond					0.00000	100.40189				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN18 On 30/05/2024 Spot Bond					0.00000	101.68279				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>	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.21046				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.70339				0.00	0	543,156,50
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>543,156,50</b>
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	<b>543,156,50</b>
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.26698				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.94496				0.00	0	522,600,20
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>522,600,20</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>522,600,20</b>
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.48607				0.00	0	336,453,80
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>336,453,80</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>336,453,80</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3  On 29/08/2028 Spot Bond					0.00000	101.58046				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3  On 15/11/2023 Spot Bond					0.00000	101.38985				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3  On 15/11/2024 Spot Bond					0.00000	101.52522				0.00	0	132,470,80
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>132,470,80</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	<b>132,470,80</b>
ABFN3  On 07/02/2024 Spot Bond					0.00000	101.60128				0.00	0	148,439,70
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>148,439,70</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	<b>148,439,70</b>
ABFN3  On 07/02/2026 Spot Bond					0.00000	101.79922				0.00	0	139,443,10
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
ABFN3  On 07/02/2029 Spot Bond					0.00000	102.24222				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN4  On 16/09/2024 Spot Bond					0.00000	100.68516				0.00	0	623,744,50
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>623,744,50</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	<b>623,744,50</b>
ABFN4  On 16/09/2026 Spot Bond					0.00000	100.39298				0.00	0	139,443,10
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
ABFN4  On 16/09/2029 Spot Bond					0.00000	100.00225				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4  On 14/10/2024 Spot Bond					0.00000	101.71350				0.00	400,000,000	394,822,40
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>394,822,40</b>
<b>Total For ABFN44</b>										<b>0.00</b>	<b>400,000,000</b>	<b>394,822,40</b>
ABFN4  On 14/10/2026 Spot Bond					0.00000	101.73342				0.00	400,000,000	287,863,70
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>287,863,70</b>
<b>Total For ABFN45</b>										<b>0.00</b>	<b>400,000,000</b>	<b>287,863,70</b>
ABFN4  On 24/06/2025 Spot Bond					0.00000	100.14440				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.76397				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4i On 24/08/2025 Spot Bond					0.00000	100.78456				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4i On 30/03/2024 Spot Bond					0.00000	99.95264				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5i On 30/03/2026 Spot Bond					0.00000	99.84323				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.14908				0.00	10,200,000,000	5,100,000,000
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>10,200,000,000</b>	<b>5,100,000,000</b>
<b>Total For ABFN51</b>										<b>0.00</b>	<b>10,200,000,000</b>	<b>5,100,000,000</b>
ABFN5i On 30/03/2031 Spot Bond					0.00000	99.84860				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5i On 14/02/2025 Spot Bond					0.00000	101.03947				0.00	940,000,000	539,721,600
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>940,000,000</b>	<b>539,721,600</b>
<b>Total For ABFN53</b>										<b>0.00</b>	<b>940,000,000</b>	<b>539,721,600</b>
ABFN5i On 14/02/2027 Spot Bond					0.00000	101.15846				0.00	0	251,404,700
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>251,404,700</b>
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	<b>251,404,700</b>
ABFN5i On 14/02/2029 Spot Bond					0.00000	101.07870				0.00	0	
<b>Total ABFN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN55</b>										<b>0.00</b>	<b>0</b>	
ABFN5i On 08/11/2027 Spot Bond					0.00000	101.15092				0.00	0	
<b>Total ABFN56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN56</b>										<b>0.00</b>	<b>0</b>	
ABFN5i On 14/11/2025 Spot Bond					0.00000	101.04308				0.00	0	
<b>Total ABFN57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN57</b>										<b>0.00</b>	<b>0</b>	
ABFN5i On 14/11/2027 Spot Bond					0.00000	101.07278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN58</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 28/11/2025 Spot Bond					0.00000	100.70558				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 24/02/2028 Spot Bond					0.00000	100.97138				0.00	0	
<b>Total ABFN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN61</b>										<b>0.00</b>	<b>0</b>	
ABFN6 On 24/02/2030 Spot Bond					0.00000	101.07547				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>	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.21186				0.00	200,000,000	50,000,000
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For ABGN01</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.46712				0.00	0	
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN02</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.05932				0.00	0	
<b>Total ABGN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN03</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.70246				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.28613				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.61479				0.00	0	
<b>Total ABJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	
ABJ04 On 30/03/2025 Spot Bond					0.00000	99.99972				0.00	0	
<b>Total ABJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ04</b>										<b>0.00</b>	<b>0</b>	
ABJ05 On 30/03/2027 Spot Bond					0.00000	99.99981				0.00	0	
<b>Total ABJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ05</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABKI04 On 13/03/2024 Spot Bond			7.73800	7.73800	7.73800	159.09615				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	70.39488	100.00000	70.23148				0.00	0	
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			3.46800	3.46800	3.46800	167.56899				0.00	0	
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			4.44000	4.44000	4.44000	216.30117				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			5.09000	5.09000	5.09000	240.01137				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			8.30000	8.30000	8.30000	109.76145				0.00	0	
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			8.90000	107.41895	8.90000	107.39311				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			8.71000	111.27990	8.71000	111.25369				0.00	0	
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			7.93500	100.99006	7.93500	100.96894				0.00	0	
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	
ABS19 On 24/02/2028 Spot Bond			9.29500	9.29500	9.29500	102.34254				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			9.05500	99.72828	9.05500	99.70428				0.00	0	138,291,20
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>138,291,20</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>138,291,20</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.77474	100.00000	14.74221				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABS12 On 07/12/2023 Spot Bond			4.00000	332.14108	4.00000	332.06495				0.00	0	3,500,00
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,500,00</b>
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	<b>3,500,00</b>
ABX01 On 10/07/2024 Spot Bond			11.17500	11.17500	11.17500	102.06354				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.27531				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.27000				0.00	0	
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.26127				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.68960				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.04139				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.41665				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	103.03868				0.00	400,000,000	670,625,70
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>670,625,70</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>400,000,000</b>	<b>670,625,70</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	101.89587				0.00	400,000,000	634,019,50
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>634,019,50</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>400,000,000</b>	<b>634,019,50</b>
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.54117				0.00	0	
<b>Total AGLG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGLG01</b>										<b>0.00</b>	<b>0</b>	
AGRIA On 28/10/2025 Spot Bond					0.00000	104.46690				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
<b>Total AGRIA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGRIA1</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.26022				0.00	0	10,011,500,00
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,011,500,00</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	<b>10,011,500,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	104.47362				0.00	0	16,200,00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,200,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	<b>16,200,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	103.95899				0.00	0	600,000,00
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
AGT04 On 27/10/2025 Spot Bond					0.00000	106.72133				0.00	540,000,000	1,080,000,00
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>540,000,000</b>	<b>1,080,000,00</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>540,000,000</b>	<b>1,080,000,00</b>
AGT05 On 16/11/2027 Spot Bond					0.00000	101.91191				0.00	0	
<b>Total AGT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT05</b>										<b>0.00</b>	<b>0</b>	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.71376				0.00	0	60,657,70
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,657,70</b>
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	<b>60,657,70</b>
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.75230				0.00	400,000,000	494,603,00
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>494,603,00</b>
<b>Total For AH2A21</b>										<b>0.00</b>	<b>400,000,000</b>	<b>494,603,00</b>
AH2A3 On 18/07/2026 Spot Bond			8.60000	99.06304	8.60000	99.04000				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.81033				0.00	0	76,693,60
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>76,693,60</b>
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	<b>76,693,60</b>
AH2C1 On 18/07/2026 Spot Bond					0.00000	102.00371				0.00	0	66,932,60
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>66,932,60</b>
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	<b>66,932,60</b>
AHF2D On 18/07/2026 Spot Bond					0.00000	102.24529				0.00	0	27,888,60
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,888,60</b>
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</b>	<b>27,888,60</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2O On 18/04/2023 Spot Bond					0.00000	101.61215				0.00	0	
<b>Total AHF2O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O2</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.92485				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond			9.49000	101.16952	9.49000	101.14416				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.98590				0.00	0	
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.95487				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.99489				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.42646				0.00	200,000,000	100,000,000
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.31455				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.88973				0.00	120,000,000	30,000,000
<b>Total AHF6A3 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
<b>Total For AHF6A3</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.95476				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.99475				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.27403				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.02135				0.00	177,041,688	88,520,84
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>177,041,688</b>	<b>88,520,84</b>
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>177,041,688</b>	<b>88,520,84</b>
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.08539				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.97474				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.95975				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	101.01472				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.99573				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.71772				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.30386				0.00	0	
<b>Total AHF7D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			7.76000	105.16922	7.76000	105.14701				0.00	0	2,712,404,60
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,712,404,60</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>2,712,404,60</b>
AIR04 On 29/05/2024 Spot Bond			10.20500	102.06915	10.20500	102.04109				0.00	0	47,353,40
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>47,353,40</b>
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	<b>47,353,40</b>
AIR05 On 29/05/2030 Spot Bond			11.86000	94.52625	11.86000	94.49617				0.00	0	3,460,70
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,460,70</b>
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	<b>3,460,70</b>
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.14891				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total AIRF02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AIRF02</b>									<b>0.00</b>	<b>0</b>	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.18513			0.00	0	
<b>Total AIRF03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AIRF03</b>									<b>0.00</b>	<b>0</b>	
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.69856			0.00	0	
<b>Total AIRF04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AIRF04</b>									<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			6.57000	198.48939	6.57000	198.43025		131,400,000,000.00		20,000,000	10,000,000
<b>Total AIRL01 SPOT</b>								<b>131,400,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For AIRL01</b>								<b>131,400,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
APF07 On 25/06/2023 Spot Bond					0.00000	100.01724			0.00	0	
<b>Total APF07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>									<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	101.67864			0.00	0	
<b>Total APF09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>									<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	100.23495			0.00	0	
<b>Total APF14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>									<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	101.49435			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	101.02625			0.00	0	
<b>Total APF18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF18</b>									<b>0.00</b>	<b>0</b>	
APF19 On 02/02/2026 Spot Bond					0.00000	100.77226			0.00	0	
<b>Total APF19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF19</b>									<b>0.00</b>	<b>0</b>	
ASC001 On 30/09/2028 Spot Bond					0.00000	100.25495			0.00	0	
<b>Total ASC001 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASC001</b>									<b>0.00</b>	<b>0</b>	
ASC002 On 22/09/2023 Spot Bond					0.00000	100.18158			0.00	0	
<b>Total ASC002 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASC002</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC00: On 20/12/2027 Spot Bond					0.00000	100.09486				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	100.10754				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			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	25,000,000,000	25,000,000,000	
<b>Total ASC005 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>	
<b>Total For ASC005</b>									<b>10,000,000,000,000.00</b>	<b>25,000,000,000</b>	<b>25,000,000,000</b>	
ASN02: On 07/12/2033 Spot Bond			5.44000	254.92496	5.44000	254.85669			0.00	0		
<b>Total ASN022 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN022</b>									<b>0.00</b>	<b>0</b>		
ASN03: On 07/12/2033 Spot Bond			6.05000	221.30103	6.05000	221.23818			0.00	0		
<b>Total ASN037 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN037</b>									<b>0.00</b>	<b>0</b>		
ASN15: On 31/03/2028 Spot Bond			5.31000	207.88353	5.31000	207.82858			0.00	0		
<b>Total ASN154 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN154</b>									<b>0.00</b>	<b>0</b>		
ASN19: On 31/01/2038 Spot Bond			5.36000	118.00689	5.36000	117.97543			0.00	0		
<b>Total ASN195 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN195</b>									<b>0.00</b>	<b>0</b>		
ASN20: On 24/08/2025 Spot Bond					0.00000	103.82626			0.00	0		
<b>Total ASN209 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN209</b>									<b>0.00</b>	<b>0</b>		
ASN26: On 20/06/2023 Spot Bond					0.00000	100.28781			0.00	0		
<b>Total ASN264 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN264</b>									<b>0.00</b>	<b>0</b>		
ASN27: On 20/06/2023 Spot Bond					0.00000	100.24837			0.00	0		
<b>Total ASN274 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN274</b>									<b>0.00</b>	<b>0</b>		
ASN27: On 15/08/2023 Spot Bond					0.00000	101.10706			0.00	0		
<b>Total ASN278 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For ASN278</b>									<b>0.00</b>	<b>0</b>		
ASN27: On 20/08/2048 Spot Bond					0.00000	100.99274			0.00	0		
<b>Total ASN279 SPOT</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.95287				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.44702				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.01650				0.00	0	6,200,00
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,200,00</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	<b>6,200,00</b>
ASN30 On 20/12/2023 Spot Bond					0.00000	100.25967				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.64157				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 31/03/2029 Spot Bond			4.93500	4.93500	4.93500	115.55612				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 28/02/2033 Spot Bond			5.58500	5.58500	5.58500	105.52479				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.35226				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.38655				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33 On 09/05/2024 Spot Bond					0.00000	101.28306				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33 On 20/06/2024 Spot Bond					0.00000	99.90920				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33 On 31/01/2038 Spot Bond			5.57000	115.13768	5.57000	115.10633				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.26229				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.73269				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	100.36267				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.25561				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.25561				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.76943				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.41138				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.37900				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.73220				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 06/11/2023 Spot Bond					0.00000	102.04707				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2024 Spot Bond					0.00000	100.38357				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38: On 15/03/2024 Spot Bond					0.00000	100.38357				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.52262				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.32965				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.25289				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.27956				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 05/12/2023 Spot Bond					0.00000	100.59896				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 20/12/2024 Spot Bond					0.00000	102.70831				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.19127				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.19474				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 21/12/2026 Spot Bond					0.00000	100.21170				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.74028				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 17/07/2023 Spot Bond					0.00000	101.75024				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 31/01/2024 Spot Bond			9.95000	9.95000	9.95000	101.04371				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/08/2024 Spot Bond			10.64000	10.64000	10.64000	101.21041				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.40103				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.54137				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.76301				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.38565				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 25/08/2025 Spot Bond					0.00000	126.49000				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 28/02/2025 Spot Bond			10.42500	10.42500	10.42500	101.19658				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.72262				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.37543				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.37543				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.22180				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			9.99500	99.41258	9.99500	99.38596				0.00	0	6,900,00
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,900,00</b>
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	<b>6,900,00</b>
ASN50: On 21/12/2026 Spot Bond			9.17500	99.14378	9.17500	99.11934				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.72500	98.09010	9.72500	98.06452				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.72500	98.09010	9.72500	98.06452				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			8.30000	102.45592	8.30000	102.43291				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			10.25000	102.74712	10.25000	102.71876				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/07/2024 Spot Bond			10.20000	102.73968	10.20000	102.71145				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			9.70000	102.31272	9.70000	102.28595				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			9.70000	102.31272	9.70000	102.28595				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 02/04/2026 Spot Bond					0.00000	99.89473				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54: On 31/01/2030 Spot Bond					0.00000	101.49199				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/07/2023 Spot Bond			10.33500	101.78393	10.33500	101.75608				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.42500	101.71250	10.42500	101.68396				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.28500	101.89796	10.28500	101.86974				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.28106				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.71740				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.62028				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.83286				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 31/01/2024 Spot Bond			9.77500	101.04271	9.77500	101.01607				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 11/04/2023 Spot Bond					0.00000	99.71534				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 17/04/2023 Spot Bond					0.00000	101.84979				0.00	0	
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 24/04/2023 Spot Bond					0.00000	101.55792				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.67654				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.87837				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.56670				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.68870				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/03/2024 Spot Bond					0.00000	99.97112				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	95.13184				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.20936				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.96720				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 11/05/2023 Spot Bond					0.00000	94.29498				0.00	0	
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.20231				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.90532				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.89869				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.27697				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.29419				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.67655				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.54606				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.47461				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	99.70753				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 31/03/2032 Spot Bond					0.00000	99.97162				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.03675				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.83713				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	100.02525				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.39040				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	100.29392				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.90713				0.00	0	
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 22/06/2026 Spot Bond					0.00000	97.49231				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	99.97173				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.48084				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.63081				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.48084				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.65902				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.26738				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.26871				0.00	0	
<b>Total ASN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.59512				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.30408				0.00	0	
<b>Total ASN707 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.53230				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.08792				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond					0.00000	99.97134				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.47518				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	99.99984				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.45123				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.64426				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.59459				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.84907				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/03/2026 Spot Bond					0.00000	99.97164				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.26073				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.26339				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 25/11/2024 Spot Bond					0.00000	97.07007				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.53918				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.24706				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.23749				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 21/12/2026 Spot Bond			9.42884	9.42884	9.42884	106.12823				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.47533				0.00	0	
<b>Total ASN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN791</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 31/01/2024 Spot Bond			10.33000	10.33000	10.33000	101.50431				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.67299				0.00	0	556,404,20
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>556,404,20</b>
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	<b>556,404,20</b>
ASN80: On 31/01/2027 Spot Bond					0.00000	101.53134				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/01/2030 Spot Bond					0.00000	101.53292				0.00	0	
<b>Total ASN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN806</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.19225				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN808</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN81: On 06/04/2025 Spot Bond					0.00000	99.80741				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 02/04/2026 Spot Bond					0.00000	99.90019				0.00	0	
<b>Total ASN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN820</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.72030				0.00	0	
<b>Total ASN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN821</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.09150				0.00	0	
<b>Total ASN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN822</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 31/01/2037 Spot Bond					0.00000	98.80313				0.00	0	
<b>Total ASN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN823</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.70879				0.00	0	
<b>Total ASN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN824</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.66543				0.00	0	
<b>Total ASN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN825</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.66607				0.00	0	
<b>Total ASN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN826</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	102.08598				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	101.87689				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	101.87689				0.00	0	
<b>Total ASN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN833</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.67315				0.00	0	
<b>Total ASN834 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN834</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.31496				0.00	0	
<b>Total ASN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN837</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.66042				0.00	0	
<b>Total ASN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN838</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.65143				0.00	0	
<b>Total ASN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN839</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 21/04/2027 Spot Bond					0.00000	101.65143				0.00	0	
<b>Total ASN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN840</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 22/04/2027 Spot Bond					0.00000	101.71978				0.00	0	
<b>Total ASN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN841</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 25/04/2042 Spot Bond					0.00000	109.73383				0.00	0	
<b>Total ASN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN842</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/04/2023 Spot Bond			6.80500	6.80500	6.80500	101.28017				0.00	0	
<b>Total ASN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN845</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/04/2023 Spot Bond			6.85500	6.85500	6.85500	101.28888				0.00	0	
<b>Total ASN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN846</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/04/2023 Spot Bond			7.00500	7.00500	7.00500	101.31501				0.00	0	
<b>Total ASN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN847</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.66970				0.00	0	
<b>Total ASN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN848</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.66168				0.00	0	
<b>Total ASN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN849</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.26083				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN851</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.26628				0.00	0	
<b>Total ASN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN852</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 31/08/2026 Spot Bond					0.00000	100.84914				0.00	0	
<b>Total ASN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN856</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 19/01/2027 Spot Bond					0.00000	101.91610				0.00	0	
<b>Total ASN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN857</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN860</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 29/10/2025 Spot Bond					0.00000	101.54140				0.00	0	
<b>Total ASN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN861</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 25/04/2042 Spot Bond					0.00000	111.65962				0.00	0	
<b>Total ASN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN862</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 31/07/2026 Spot Bond					0.00000	107.02876				0.00	0	
<b>Total ASN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN863</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.53847				0.00	0	
<b>Total ASN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN864</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.53847				0.00	0	
<b>Total ASN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN865</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.47927				0.00	0	
<b>Total ASN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN866</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.40855				0.00	0	
<b>Total ASN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN867</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 14/06/2027 Spot Bond					0.00000	100.40855				0.00	0	
<b>Total ASN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN868</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 30/09/2027 Spot Bond					0.00000	99.97227				0.00	0	
<b>Total ASN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN869</b>										<b>0.00</b>	<b>0</b>	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.19978				0.00	0	
<b>Total ASN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN872</b>										<b>0.00</b>	<b>0</b>	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.29541				0.00	0	
<b>Total ASN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN878</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.29275				0.00	0	
<b>Total ASN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN880</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 02/05/2023 Spot Bond					0.00000	101.48583				0.00	0	
<b>Total ASN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN881</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.55958				0.00	0	
<b>Total ASN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN885</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.86362				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	100.02622				0.00	0	
<b>Total ASN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN887</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.40995				0.00	0	
<b>Total ASN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN888</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 31/01/2024 Spot Bond			10.87500	102.43185	10.87500	102.40190				0.00	0	
<b>Total ASN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN889</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 20/06/2027 Spot Bond					0.00000	91.81260				0.00	0	
<b>Total ASN902 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For ASN902</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.45327				0.00	0	
<b>Total ASN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN903</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.25807				0.00	0	
<b>Total ASN904 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN904</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.86526				0.00	0	
<b>Total ASN913 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN913</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.88137				0.00	0	
<b>Total ASN915 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN915</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.86526				0.00	0	
<b>Total ASN916 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN916</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.84914				0.00	0	
<b>Total ASN917 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN917</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.85720				0.00	0	
<b>Total ASN918 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN918</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.86929				0.00	0	
<b>Total ASN919 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN919</b>										<b>0.00</b>	<b>0</b>	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.85720				0.00	0	
<b>Total ASN920 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN920</b>										<b>0.00</b>	<b>0</b>	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.86929				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	93.97860				0.00	0	
<b>Total ASN930 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN930</b>										<b>0.00</b>	<b>0</b>	
ASN93: On 20/12/2027 Spot Bond					0.00000	91.31110				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN932 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN932</b>										<b>0.00</b>	<b>0</b>	
ASN93 On 20/12/2025 Spot Bond					0.00000	100.28194				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	101.79980				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	100.30213				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	101.58959				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	100.28485				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	100.27500				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	100.26601				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	100.31540				0.00	0	
<b>Total ASN944 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN944</b>										<b>0.00</b>	<b>0</b>	
ASN94 On 20/06/2027 Spot Bond					0.00000	100.25883				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	100.26083				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	100.84914				0.00	0	
<b>Total ASN951 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN951</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95: On 31/07/2027 Spot Bond					0.00000	101.68086				0.00	0	
<b>Total ASN952 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN952</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 20/12/2027 Spot Bond					0.00000	100.29815				0.00	0	
<b>Total ASN953 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN953</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 20/12/2025 Spot Bond					0.00000	100.26814				0.00	0	
<b>Total ASN954 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN954</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 20/12/2024 Spot Bond					0.00000	100.25289				0.00	0	
<b>Total ASN955 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN955</b>										<b>0.00</b>	<b>0</b>	
ASN96: On 30/09/2027 Spot Bond					0.00000	99.97366				0.00	0	
<b>Total ASN960 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN960</b>										<b>0.00</b>	<b>0</b>	
ASN96: On 07/12/2027 Spot Bond					0.00000	104.93098				0.00	0	
<b>Total ASN964 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN964</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.31142				0.00	0	
<b>Total ASN973 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN973</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.25821				0.00	0	
<b>Total ASN974 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN974</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 24/01/2025 Spot Bond					0.00000	87.26510				0.00	0	
<b>Total ASN975 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN975</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 31/01/2028 Spot Bond					0.00000	101.73598				0.00	0	
<b>Total ASN977 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN977</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.27420				0.00	0	
<b>Total ASN979 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN979</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 02/04/2029 Spot Bond					0.00000	97.31496				0.00	0	
<b>Total ASN980 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN980</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 14/02/2026 Spot Bond					0.00000	80.62653				0.00	0	
<b>Total ASN981 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN981</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 15/02/2028 Spot Bond					0.00000	101.15909				0.00	0	
<b>Total ASN982 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN982</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 17/08/2023 Spot Bond					0.00000	100.92831				0.00	0	
<b>Total ASN983 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN983</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 17/02/2028 Spot Bond					0.00000	101.03800				0.00	0	
<b>Total ASN984 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN984</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 22/05/2023 Spot Bond					0.00000	100.83469				0.00	0	
<b>Total ASN985 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN985</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 22/05/2023 Spot Bond					0.00000	100.81235				0.00	0	
<b>Total ASN986 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN986</b>										<b>0.00</b>	<b>0</b>	
ASN99: On 01/08/2023 Spot Bond					0.00000	100.59339				0.00	0	
<b>Total ASN991 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN991</b>										<b>0.00</b>	<b>0</b>	
ASN99: On 20/12/2025 Spot Bond					0.00000	100.25644				0.00	0	
<b>Total ASN992 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN992</b>										<b>0.00</b>	<b>0</b>	
ASN99: On 20/12/2027 Spot Bond					0.00000	100.58671				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	100.42154				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	100.40330				0.00	0	
<b>Total ASN996 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN996</b>										<b>0.00</b>	<b>0</b>	
ASN99: On 28/02/2028 Spot Bond					0.00000	100.30278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN997 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN997</b>										<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			6.88500	102.47170	6.88500	102.45264				0.00	0	238,403,30
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>238,403,30</b>
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	<b>238,403,30</b>
BAW34 On 09/10/2023 Spot Bond					0.00000	100.22238				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.64947				0.00	0	1,000,000,00
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
BAW37 On 12/07/2025 Spot Bond					0.00000	101.84365				0.00	0	
<b>Total BAW37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW37</b>										<b>0.00</b>	<b>0</b>	
BAW38 On 12/07/2027 Spot Bond					0.00000	102.23706				0.00	0	
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.02243				0.00	0	
<b>Total BAWGL1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL1</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.24931				0.00	0	
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			11.62500	11.62500	11.62500	101.34117				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.46009				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	99.96832				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	99.97018				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
BAYA8( On 30/06/2023 Spot Bond					0.00000	99.72323				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA8( On 30/09/2023 Spot Bond					0.00000	100.06940				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA8( On 31/12/2023 Spot Bond					0.00000	99.96617				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA8( On 31/03/2024 Spot Bond					0.00000	100.05987				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA8( On 31/03/2024 Spot Bond					0.00000	101.76239				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA8( On 30/06/2024 Spot Bond					0.00000	98.64181				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA9( On 30/06/2024 Spot Bond					0.00000	100.07070				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA9( On 30/06/2023 Spot Bond					0.00000	99.96932				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA9( On 30/09/2024 Spot Bond					0.00000	99.96809				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA9( On 30/09/2024 Spot Bond					0.00000	99.96879				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYA9( On 30/06/2025 Spot Bond					0.00000	100.75839				0.00	325,184,876	162,592,43
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>325,184,876</b>	<b>162,592,43</b>
<b>Total For BAYA94</b>										<b>0.00</b>	<b>325,184,876</b>	<b>162,592,43</b>
BAYA9( On 30/06/2025 Spot Bond					0.00000	99.96921				0.00	0	
<b>Total BAYA95 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA95 On 30/09/2025 Spot Bond					0.00000	99.22152				0.00	0	
<b>Total BAYA96 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA96</b>										<b>0.00</b>	<b>0</b>	
BAYA96 On 30/06/2023 Spot Bond					0.00000	99.96734				0.00	0	
<b>Total BAYA97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA97</b>										<b>0.00</b>	<b>0</b>	
BAYA97 On 30/09/2023 Spot Bond					0.00000	99.96641				0.00	0	
<b>Total BAYA98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA98</b>										<b>0.00</b>	<b>0</b>	
BAYA98 On 30/09/2027 Spot Bond					0.00000	99.96766				0.00	0	
<b>Total BAYA99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA99</b>										<b>0.00</b>	<b>0</b>	
BAYB10 On 30/09/2023 Spot Bond					0.00000	99.96283				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.07909				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2024 Spot Bond					0.00000	99.96249				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	99.96319				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BAYB21 On 30/06/2025 Spot Bond					0.00000	99.96369				0.00	0	
<b>Total BAYB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB22</b>										<b>0.00</b>	<b>0</b>	
BAYB22 On 30/09/2023 Spot Bond					0.00000	99.96283				0.00	0	
<b>Total BAYB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB23</b>										<b>0.00</b>	<b>0</b>	
BAYB23 On 30/09/2024 Spot Bond					0.00000	99.96319				0.00	0	
<b>Total BAYB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB24</b>										<b>0.00</b>	<b>0</b>	
BAYB24 On 30/09/2025 Spot Bond					0.00000	99.96177				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB25</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			8.73000	8.73000	8.73000	101.17823				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.46098				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.41145				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.13083				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.58873				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.09291				0.00	0	
<b>Total BDX39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX39</b>										<b>0.00</b>	<b>0</b>	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.51556				0.00	0	
<b>Total BDX40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX40</b>										<b>0.00</b>	<b>0</b>	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.25271				0.00	0	
<b>Total BDX44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX44</b>										<b>0.00</b>	<b>0</b>	
BDX45 On 03/01/2024 Spot Bond					0.00000	99.90620				0.00	0	
<b>Total BDX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX45</b>										<b>0.00</b>	<b>0</b>	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.58096				0.00	0	
<b>Total BDX46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX46</b>										<b>0.00</b>	<b>0</b>	
BDX47 On 03/01/2024 Spot Bond					0.00000	99.90512				0.00	0	
<b>Total BDX47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX47</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
BDX48 On 31/07/2023 Spot Bond					0.00000	99.97921				0.00	0	
<b>Total BDX48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX48</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.21418				0.00	0	4,026,693,60
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,026,693,60</b>
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	<b>4,026,693,60</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	102.53184				0.00	0	11,155,50
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,155,50</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	<b>11,155,50</b>
BID10 On 15/11/2023 Spot Bond					0.00000	101.51151				0.00	0	69,721,60
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
BID11 On 15/11/2023 Spot Bond			8.39500	104.30647	8.39500	104.28277				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	100.78041				0.00	200,000,000	50,000,00
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,00</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,00</b>
BID15 On 28/10/2024 Spot Bond					0.00000	101.71020				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BID16 On 24/06/2025 Spot Bond					0.00000	100.14080				0.00	100,000,000	25,000,00
<b>Total BID16 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>25,000,00</b>
<b>Total For BID16</b>										<b>0.00</b>	<b>100,000,000</b>	<b>25,000,00</b>
BID17 On 24/06/2027 Spot Bond					0.00000	100.14383				0.00	0	
<b>Total BID17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID17</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.62666				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	102.10634				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	99.25500				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	72.56200				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 06/07/2026 Spot Bond					0.00000	54.08700				0.00	0	
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 05/07/2027 Spot Bond					0.00000	50.22600				0.00	0	
<b>Total BNPP13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP13</b>										<b>0.00</b>	<b>0</b>	
BNPS0 On 01/03/2028 Spot Bond					0.00000	100.71088				0.00	0	
<b>Total BNPS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS01</b>										<b>0.00</b>	<b>0</b>	
BNPS0 On 01/03/2029 Spot Bond					0.00000	100.71870				0.00	0	
<b>Total BNPS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS02</b>										<b>0.00</b>	<b>0</b>	
BNPS0 On 15/02/2030 Spot Bond					0.00000	100.37911				0.00	0	
<b>Total BNPS03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS03</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.84634				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.89033				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.98289				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 12/10/2023 Spot Bond					0.00000	101.94267				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 03/11/2023 Spot Bond					0.00000	101.36647				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	101.00463				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 10/05/2023 Spot Bond					0.00000	101.09788				0.00	0	
<b>Total BPPF34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF34</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 03/07/2023 Spot Bond					0.00000	99.91243				0.00	0	
<b>Total BPPF35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF35</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 11/01/2024 Spot Bond					0.00000	103.00674				0.00	0	
<b>Total BPPF36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF36</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 31/03/2024 Spot Bond					0.00000	100.63687				0.00	0	
<b>Total BPPF37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF37</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.02459				0.00	0	55,777,30
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>55,777,30</b>
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	<b>55,777,30</b>
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.50613				0.00	0	139,443,10
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
BYA10 On 30/09/2026 Spot Bond					0.00000	99.96835				0.00	0	
<b>Total BYA100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA100</b>										<b>0.00</b>	<b>0</b>	
BYA10 On 30/09/2025 Spot Bond					0.00000	99.96905				0.00	0	
<b>Total BYA101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA101</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.85603				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	101.33036				0.00	140,000,000	325,000,00
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>325,000,00</b>
<b>Total For CBL30</b>										<b>0.00</b>	<b>140,000,000</b>	<b>325,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
CBL31 On 21/11/2025 Spot Bond					0.00000	100.88468				0.00	200,000,000	250,000,000
<b>Total CBL31 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>250,000,000</b>
<b>Total For CBL31</b>										<b>0.00</b>	<b>200,000,000</b>	<b>250,000,000</b>
CCT01 On 23/06/2023 Spot Bond			8.22500	104.31053	8.22500	104.28747				0.00	0	127,000
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>127,000</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>127,000</b>
CCT02 On 12/06/2024 Spot Bond			8.42500	107.02074	8.42500	106.99649				0.00	0	28,679,600
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,679,600</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>28,679,600</b>
CCT03 On 15/03/2025 Spot Bond			9.07500	104.13779	9.07500	104.11267				0.00	0	1,083,746,000
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,083,746,000</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>1,083,746,000</b>
CCT04 On 17/07/2027 Spot Bond			10.11500	10.11500	10.11500	102.07500				0.00	0	415,899,400
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>415,899,400</b>
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	<b>415,899,400</b>
CGR42 On 03/08/2023 Spot Bond					0.00000	101.79932				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.97204				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	102.08786				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	102.17729				0.00	0	660,000,000
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
CGR52 On 30/06/2025 Spot Bond					0.00000	99.99942				0.00	0	
<b>Total CGR52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR52</b>										<b>0.00</b>	<b>0</b>	
CGR53 On 28/02/2026 Spot Bond					0.00000	100.92733				0.00	0	
<b>Total CGR53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR53</b>										<b>0.00</b>	<b>0</b>	
CGR54 On 28/02/2028 Spot Bond					0.00000	100.97193				0.00	0	
<b>Total CGR54 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CGR54</b>										<b>0.00</b>	<b>0</b>	
CLN34: On 20/12/2023 Spot Bond					0.00000	100.23191				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN36: On 20/03/2024 Spot Bond			9.41000	101.34248	9.41000	101.31716				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN36: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN36: On 20/03/2024 Spot Bond			8.70700	104.27463	8.70700	103.32900				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN36: On 06/08/2023 Spot Bond					0.00000	101.62916				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN37: On 20/03/2024 Spot Bond					0.00000	102.24135				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN37: On 20/03/2024 Spot Bond			10.71500	100.15939	10.71500	100.13098				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN38: On 20/09/2024 Spot Bond			6.50000	107.99700	6.50000	103.27700				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN38: On 20/09/2024 Spot Bond					0.00000	102.63700				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN45: On 31/01/2025 Spot Bond			6.16800	159.80912	6.16800	159.76306				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN45: On 31/01/2025 Spot Bond			8.27800	154.03914	8.27800	153.98610				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN49: On 04/09/2024 Spot Bond			9.05500	102.05534	9.05500	102.03079				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.72197				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	102.13414				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 11/10/2024 Spot Bond					0.00000	103.28700				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.39737				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/04/2023 Spot Bond				100.00000	0.00000	101.53320				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2024 Spot Bond					0.00000	99.96832				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.74069				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.65373				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.46830				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 25/11/2024 Spot Bond					0.00000	100.26944				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.27311				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN534 On 18/07/2025 Spot Bond					0.00000	101.86858				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2025 Spot Bond			9.95500	102.82338	9.95500	102.79580				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 18/07/2023 Spot Bond					0.00000	101.65387				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 25/10/2023 Spot Bond					0.00000	101.14758				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	102.06211				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 20/12/2023 Spot Bond					0.00000	160.12600				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.79672				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN546 On 21/08/2026 Spot Bond			9.42500	102.72788	9.42500	102.70174				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 29/03/2025 Spot Bond			9.47500	101.11225	9.47500	101.08681				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN548 On 12/11/2025 Spot Bond			9.56500	105.22888	9.56500	105.20173				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond			9.61500	9.61500	9.61500	328.85479				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN553 On 15/11/2023 Spot Bond					0.00000	101.15469				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.15950				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.89005				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond					0.00000	102.20922				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	140.94200				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.19041				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 12/11/2025 Spot Bond			9.92500	104.25477	9.92500	104.38128				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN562 On 12/11/2025 Spot Bond			9.42500	105.54993	9.42500	105.52309				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.47325				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.98657				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.13251				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.62423				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.14775				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 12/11/2025 Spot Bond			9.65500	104.54689	9.65500	104.51966				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.19605				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.15141				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.38960				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.28897				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.81998				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	99.89709				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.24363				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.40006				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2024 Spot Bond					0.00000	101.83472				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2024 Spot Bond					0.00000	100.95876				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.35313				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 10/06/2026 Spot Bond					0.00000	103.68232				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.25948				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	102.02214				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.99433				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 05/12/2026 Spot Bond			4.58800	158.45863	4.58800	126.98398				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.14534				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 27/06/2024 Spot Bond					0.00000	100.10218				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.88088				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 24/11/2024 Spot Bond			8.89500	8.89500	8.89500	103.56609				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 02/04/2026 Spot Bond					0.00000	99.90083				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.49082				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.25948				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.25948				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.40700				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond			8.48000	8.48000	8.48000	101.59388				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.27783				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.54314				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 14/04/2026 Spot Bond					0.00000	104.47509				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.88550				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.92424				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 30/04/2023 Spot Bond			9.05500	103.88683	9.05500	103.86125				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61( On 23/10/2024 Spot Bond					0.00000	101.64595				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>	
CLN611On 14/04/2026 Spot Bond					0.00000	103.68074				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.58761				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.89337				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 20/12/2029 Spot Bond					0.00000	94.96100				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.53550				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.78750				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.46550				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2024 Spot Bond					0.00000	101.83547				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN626 On 19/08/2025 Spot Bond					0.00000	101.07063				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond					0.00000	100.09913				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 31/07/2034 Spot Bond			12.90500	61.18500	12.90500	79.98709				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 20/11/2024 Spot Bond					0.00000	101.18149				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond			10.12500	99.73192	10.12500	99.70471				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.06755				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 21/11/2024 Spot Bond					0.00000	101.12455				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/10/2034 Spot Bond					0.00000	102.39296				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 09/11/2024 Spot Bond					0.00000	101.26941				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.18900				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.92469				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.06447				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 19/08/2025 Spot Bond					0.00000	102.33061				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 19/08/2025 Spot Bond					0.00000	101.12604				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 17/10/2023 Spot Bond					0.00000	101.74421				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 21/11/2024 Spot Bond					0.00000	100.92769				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 18/12/2024 Spot Bond					0.00000	100.25648				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 29/01/2024 Spot Bond					0.00000	101.66380				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 18/12/2024 Spot Bond					0.00000	100.25675				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 19/08/2025 Spot Bond					0.00000	101.16929				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 31/05/2026 Spot Bond					0.00000	100.76038				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.06447				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.06447				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN65: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 22/03/2030 Spot Bond					0.00000	95.03600				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.29294				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 13/10/2026 Spot Bond					0.00000	102.70911				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.66058				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.12700				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2024 Spot Bond					0.00000	129.04400				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2023 Spot Bond					0.00000	153.21400				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 02/04/2026 Spot Bond					0.00000	98.97729				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.19985				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	102.34396				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN66: On 18/09/2024 Spot Bond					0.00000	101.22991				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN67: On 19/08/2025 Spot Bond					0.00000	101.13629				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN67: On 31/01/2025 Spot Bond			5.22097	162.48934	5.22097	132.01606				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN67: On 31/01/2025 Spot Bond			5.22097	162.48934	5.22097	132.01691				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN67: On 19/08/2025 Spot Bond					0.00000	101.15168				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN67: On 19/08/2025 Spot Bond					0.00000	101.19268				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN67: On 21/12/2026 Spot Bond					0.00000	100.20508				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 19/08/2025 Spot Bond					0.00000	102.79519				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 07/12/2023 Spot Bond					0.00000	100.55979				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.19969				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.20313				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 12/02/2025 Spot Bond					0.00000	101.32943				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.22642				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.22621				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/12/2026 Spot Bond					0.00000	102.40316				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.03437				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.20849				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.28153				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.64119				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.15497				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.37087				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN699 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.22010				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.43869				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.19359				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.21317				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	101.01508				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.20516				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.59455				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	82.83432				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 11/03/2024 Spot Bond					0.00000	100.36059				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2024 Spot Bond					0.00000	101.06807				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.20601				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.20601				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.20601				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.64577				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN719 On 11/09/2026 Spot Bond					0.00000	100.40329				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.65539				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	80.97383				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.68198				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.67517				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.19557				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.19557				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.19557				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.19770				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.19770				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.19770				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.14093				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.16449				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	85.79381				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 21/12/2027 Spot Bond					0.00000	100.20826				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 11/09/2026 Spot Bond					0.00000	100.40786				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	95.02916				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 20/06/2023 Spot Bond					0.00000	100.38708				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 20/12/2023 Spot Bond					0.00000	100.63095				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 20/06/2026 Spot Bond					0.00000	118.59100				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	93.79393				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 19/08/2025 Spot Bond					0.00000	101.05420				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/03/2032 Spot Bond					0.00000	99.97051				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	102.46621				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	99.93400				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.88154				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.87546				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 21/12/2023 Spot Bond					0.00000	100.20843				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.65724				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/07/2024 Spot Bond					0.00000	98.45142				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.42615				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 01/10/2026 Spot Bond					0.00000	99.90568				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 31/07/2024 Spot Bond					0.00000	99.29767				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.17103				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN755 On 31/01/2030 Spot Bond					0.00000	99.85704				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.16622				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.15800				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN761 On 22/04/2026 Spot Bond					0.00000	101.09705				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 12/02/2025 Spot Bond					0.00000	101.20964				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 21/07/2027 Spot Bond					0.00000	101.56941				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.51178				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.17103				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN76: 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>	
CLN76: On 23/09/2026 Spot Bond					0.00000	100.19379				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>	
CLN76: On 23/09/2026 Spot Bond					0.00000	99.64540				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>	
CLN77: On 31/07/2024 Spot Bond					0.00000	106.92272				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN77: On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.56125				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	87.49248				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	100.82524				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	101.69909				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			5.51000	5.51000	5.51000	106.61532				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	100.80879				0.00	0	830,000,00
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>830,000,00</b>
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	<b>830,000,00</b>
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	100.92161				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.50772				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.51559				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 19/08/2025 Spot Bond					0.00000	101.12415				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.55495				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.57226				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 30/09/2026 Spot Bond					0.00000	99.97227				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.19119				0.00	0	
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN786 On 30/09/2026 Spot Bond					0.00000	99.97227				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 31/01/2027 Spot Bond					0.00000	111.25884				0.00	0	
<b>Total CLN788 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	111.09151				0.00	0	
<b>Total CLN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.66528				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN79 On 31/01/2025 Spot Bond					0.00000	101.12100				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN79 On 31/01/2025 Spot Bond					0.00000	101.66528				0.00	0	
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	
CLN79 On 31/01/2025 Spot Bond					0.00000	102.49714				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN79 On 31/01/2025 Spot Bond					0.00000	101.66528				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN79 On 31/03/2026 Spot Bond					0.00000	99.97234				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN79 On 31/01/2025 Spot Bond					0.00000	101.66528				0.00	0	
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN79 On 31/01/2024 Spot Bond					0.00000	101.66542				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN79 On 31/01/2026 Spot Bond					0.00000	101.67284				0.00	0	
<b>Total CLN799 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN799</b>										<b>0.00</b>	<b>0</b>	
CLN80 On 31/01/2026 Spot Bond					0.00000	101.67284				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN80 On 28/02/2026 Spot Bond					0.00000	100.85310				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN80 On 31/01/2025 Spot Bond					0.00000	86.87948				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN80 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.52032				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.93859				0.00	0	
<b>Total CLN805 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN805</b>										<b>0.00</b>	<b>0</b>	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.68081				0.00	0	331,177,00
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>331,177,00</b>
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	<b>331,177,00</b>
CLN806 On 28/02/2027 Spot Bond					0.00000	100.85727				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.57068				0.00	0	
<b>Total CLN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN808</b>										<b>0.00</b>	<b>0</b>	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.19654				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN809 On 18/04/2028 Spot Bond			8.73000	101.20199	8.73000	101.17823				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.19749				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.83661				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 31/01/2025 Spot Bond					0.00000	101.66528				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN815 On 31/07/2025 Spot Bond					0.00000	101.66548				0.00	0	860,000,00
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>860,000,00</b>
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	<b>860,000,00</b>
CLN816 On 31/01/2027 Spot Bond					0.00000	101.68081				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	
CLN817 On 31/01/2030 Spot Bond					0.00000	101.50773				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.66528				0.00	0	
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN819 On 31/07/2025 Spot Bond					0.00000	101.66548				0.00	0	
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/05/2025 Spot Bond					0.00000	99.97234				0.00	0	
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.66548				0.00	0	
<b>Total CLN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN824</b>										<b>0.00</b>	<b>0</b>	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.66548				0.00	0	
<b>Total CLN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN825</b>										<b>0.00</b>	<b>0</b>	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.66513				0.00	0	
<b>Total CLN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN826</b>										<b>0.00</b>	<b>0</b>	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.66548				0.00	0	
<b>Total CLN827 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN827</b>										<b>0.00</b>	<b>0</b>	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.82155				0.00	0	
<b>Total CLN828 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN828</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN829 On 31/01/2025 Spot Bond					0.00000	101.66528				0.00	0	
<b>Total CLN829 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN829</b>										<b>0.00</b>	<b>0</b>	
CLN830 On 31/07/2026 Spot Bond					0.00000	106.81258				0.00	0	
<b>Total CLN830 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN830</b>										<b>0.00</b>	<b>0</b>	
CLN831 On 31/05/2025 Spot Bond					0.00000	100.70942				0.00	0	
<b>Total CLN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN831</b>										<b>0.00</b>	<b>0</b>	
CLN832 On 31/07/2027 Spot Bond					0.00000	101.66513				0.00	0	
<b>Total CLN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN832</b>										<b>0.00</b>	<b>0</b>	
CLN833 On 31/01/2030 Spot Bond			9.16000	9.16000	9.16000	104.03541				0.00	0	
<b>Total CLN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN833</b>										<b>0.00</b>	<b>0</b>	
CLN834 On 31/08/2025 Spot Bond					0.00000	100.84900				0.00	0	
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	
CLN835 On 31/08/2026 Spot Bond					0.00000	100.84914				0.00	0	
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN835</b>										<b>0.00</b>	<b>0</b>	
CLN836 On 31/08/2027 Spot Bond					0.00000	100.84914				0.00	0	
<b>Total CLN836 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN836</b>										<b>0.00</b>	<b>0</b>	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.84905				0.00	0	
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN837</b>										<b>0.00</b>	<b>0</b>	
CLN838 On 31/03/2027 Spot Bond					0.00000	99.97233				0.00	0	
<b>Total CLN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN838</b>										<b>0.00</b>	<b>0</b>	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.25896				0.00	0	
<b>Total CLN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN839</b>										<b>0.00</b>	<b>0</b>	
CLN840 On 02/05/2023 Spot Bond					0.00000	102.28873				0.00	0	
<b>Total CLN840 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN840</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 20/07/2026 Spot Bond					0.00000	99.08000				0.00	0	
<b>Total CLN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN841</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 20/07/2026 Spot Bond					0.00000	98.54600				0.00	0	
<b>Total CLN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN842</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 20/07/2026 Spot Bond					0.00000	98.93700				0.00	0	
<b>Total CLN843 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN843</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 07/09/2026 Spot Bond					0.00000	100.57820				0.00	0	
<b>Total CLN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN844</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 02/05/2023 Spot Bond					0.00000	99.97758				0.00	0	
<b>Total CLN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN845</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 02/05/2023 Spot Bond					0.00000	99.97744				0.00	0	
<b>Total CLN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN846</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 31/03/2025 Spot Bond					0.00000	99.97234				0.00	0	
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 31/03/2027 Spot Bond					0.00000	99.97233				0.00	0	
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 31/03/2029 Spot Bond					0.00000	99.97196				0.00	0	
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	
CLN85 On 31/07/2025 Spot Bond					0.00000	101.76778				0.00	0	
<b>Total CLN850 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN850</b>										<b>0.00</b>	<b>0</b>	
CLN85 On 27/09/2028 Spot Bond					0.00000	100.03390				0.00	0	
<b>Total CLN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN851</b>										<b>0.00</b>	<b>0</b>	
CLN85 On 20/07/2027 Spot Bond					0.00000	100.26083				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN852</b>										<b>0.00</b>	<b>0</b>	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.27201				0.00	0	
<b>Total CLN853 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN853</b>										<b>0.00</b>	<b>0</b>	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.28877				0.00	0	
<b>Total CLN854 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN854</b>										<b>0.00</b>	<b>0</b>	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.29408				0.00	0	
<b>Total CLN855 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN855</b>										<b>0.00</b>	<b>0</b>	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.20398				0.00	0	
<b>Total CLN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN856</b>										<b>0.00</b>	<b>0</b>	
CLN856 On 06/08/2023 Spot Bond					0.00000	102.44325				0.00	0	
<b>Total CLN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN857</b>										<b>0.00</b>	<b>0</b>	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	83.67710				0.00	0	
<b>Total CLN858 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN858</b>										<b>0.00</b>	<b>0</b>	
CLN858 On 31/07/2025 Spot Bond					0.00000	101.66548				0.00	0	
<b>Total CLN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN860</b>										<b>0.00</b>	<b>0</b>	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.27414				0.00	0	
<b>Total CLN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN861</b>										<b>0.00</b>	<b>0</b>	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.25816				0.00	0	
<b>Total CLN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN862</b>										<b>0.00</b>	<b>0</b>	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.54014				0.00	0	
<b>Total CLN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN863</b>										<b>0.00</b>	<b>0</b>	
CLN863 On 31/07/2025 Spot Bond					0.00000	116.44535				0.00	0	
<b>Total CLN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN864</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	100.63600				0.00	0	
<b>Total CLN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN865</b>										<b>0.00</b>	<b>0</b>	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.66000				0.00	0	
<b>Total CLN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN866</b>										<b>0.00</b>	<b>0</b>	
CLN867 On 31/01/2025 Spot Bond					0.00000	101.83043				0.00	0	
<b>Total CLN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN867</b>										<b>0.00</b>	<b>0</b>	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	86.88316				0.00	0	
<b>Total CLN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN868</b>										<b>0.00</b>	<b>0</b>	
CLN869 On 15/07/2029 Spot Bond					0.00000	101.47640				0.00	0	
<b>Total CLN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN869</b>										<b>0.00</b>	<b>0</b>	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.49200				0.00	0	
<b>Total CLN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN870</b>										<b>0.00</b>	<b>0</b>	
CLN871 On 31/07/2027 Spot Bond					0.00000	101.48413				0.00	0	
<b>Total CLN871 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN871</b>										<b>0.00</b>	<b>0</b>	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.26619				0.00	0	
<b>Total CLN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN872</b>										<b>0.00</b>	<b>0</b>	
CLN873 On 31/08/2025 Spot Bond					0.00000	100.84900				0.00	0	
<b>Total CLN873 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN873</b>										<b>0.00</b>	<b>0</b>	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.26482				0.00	0	
<b>Total CLN874 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN874</b>										<b>0.00</b>	<b>0</b>	
CLN875 On 29/10/2025 Spot Bond					0.00000	102.06182				0.00	0	
<b>Total CLN875 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN875</b>										<b>0.00</b>	<b>0</b>	
CLN876 On 29/10/2025 Spot Bond					0.00000	102.06182				0.00	0	
<b>Total CLN876 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN876</b>										<b>0.00</b>	<b>0</b>	
CLN87: On 24/04/2023 Spot Bond					0.00000	101.48741				0.00	0	
<b>Total CLN877 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN877</b>										<b>0.00</b>	<b>0</b>	
CLN87: On 31/01/2030 Spot Bond					0.00000	101.47309				0.00	0	
<b>Total CLN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN878</b>										<b>0.00</b>	<b>0</b>	
CLN87: On 02/04/2026 Spot Bond					0.00000	99.90083				0.00	0	
<b>Total CLN879 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN879</b>										<b>0.00</b>	<b>0</b>	
CLN88: On 02/04/2026 Spot Bond					0.00000	99.90136				0.00	0	
<b>Total CLN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN880</b>										<b>0.00</b>	<b>0</b>	
CLN88: On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.63491				0.00	0	
<b>Total CLN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN881</b>										<b>0.00</b>	<b>0</b>	
CLN88: On 31/01/2030 Spot Bond					0.00000	101.46837				0.00	0	
<b>Total CLN882 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN882</b>										<b>0.00</b>	<b>0</b>	
CLN88: On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	83.40792				0.00	0	
<b>Total CLN883 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN883</b>										<b>0.00</b>	<b>0</b>	
CLN88: On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.20714				0.00	0	
<b>Total CLN884 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN884</b>										<b>0.00</b>	<b>0</b>	
CLN88: On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.20714				0.00	0	
<b>Total CLN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN885</b>										<b>0.00</b>	<b>0</b>	
CLN88: On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	82.02924				0.00	0	
<b>Total CLN886 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN886</b>										<b>0.00</b>	<b>0</b>	
CLN88: On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	82.17745				0.00	0	
<b>Total CLN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN887</b>										<b>0.00</b>	<b>0</b>	
CLN88: On 15/09/2027 Spot Bond			5.63000	5.63000	5.63000	125.18975				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN888</b>										<b>0.00</b>	<b>0</b>	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN889</b>										<b>0.00</b>	<b>0</b>	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.28751				0.00	0	
<b>Total CLN890 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN890</b>										<b>0.00</b>	<b>0</b>	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN891 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN891</b>										<b>0.00</b>	<b>0</b>	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.27367				0.00	0	
<b>Total CLN892 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN892</b>										<b>0.00</b>	<b>0</b>	
CLN892 On 31/07/2025 Spot Bond					0.00000	101.66548				0.00	0	
<b>Total CLN893 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN893</b>										<b>0.00</b>	<b>0</b>	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.26654				0.00	0	
<b>Total CLN894 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN894</b>										<b>0.00</b>	<b>0</b>	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.84900				0.00	0	
<b>Total CLN895 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN895</b>										<b>0.00</b>	<b>0</b>	
CLN895 On 30/09/2027 Spot Bond					0.00000	99.97227				0.00	0	
<b>Total CLN896 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN896</b>										<b>0.00</b>	<b>0</b>	
CLN896 On 02/04/2026 Spot Bond					0.00000	99.90565				0.00	0	
<b>Total CLN897 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN897</b>										<b>0.00</b>	<b>0</b>	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN898 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN898</b>										<b>0.00</b>	<b>0</b>	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	64.92410				0.00	0	
<b>Total CLN899 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN899</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN90( On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	64.43418				0.00	0	
<b>Total CLN900 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN900</b>										<b>0.00</b>	<b>0</b>	
CLN90( On 20/12/2027 Spot Bond			11.16500	11.16500	11.16500	106.64602				0.00	0	
<b>Total CLN901 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN901</b>										<b>0.00</b>	<b>0</b>	
CLN90( On 20/12/2027 Spot Bond					0.00000	100.66600				0.00	0	
<b>Total CLN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN902</b>										<b>0.00</b>	<b>0</b>	
CLN90( On 20/12/2027 Spot Bond			10.51000	10.51000	10.51000	102.84386				0.00	0	
<b>Total CLN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN903</b>										<b>0.00</b>	<b>0</b>	
CLN90( On 15/09/2029 Spot Bond					0.00000	100.44310				0.00	0	
<b>Total CLN904 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN904</b>										<b>0.00</b>	<b>0</b>	
CLN90( On 20/12/2029 Spot Bond					0.00000	100.30467				0.00	0	
<b>Total CLN905 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN905</b>										<b>0.00</b>	<b>0</b>	
CLN90( On 20/12/2027 Spot Bond					0.00000	100.28565				0.00	0	
<b>Total CLN906 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN906</b>										<b>0.00</b>	<b>0</b>	
CLN90( On 20/12/2027 Spot Bond					0.00000	100.35589				0.00	0	
<b>Total CLN907 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN907</b>										<b>0.00</b>	<b>0</b>	
CLN90( On 20/12/2027 Spot Bond					0.00000	102.37000				0.00	0	
<b>Total CLN908 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN908</b>										<b>0.00</b>	<b>0</b>	
CLN90( On 20/12/2027 Spot Bond					0.00000	104.72000				0.00	0	
<b>Total CLN909 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN909</b>										<b>0.00</b>	<b>0</b>	
CLN91( On 20/06/2024 Spot Bond					0.00000	100.28763				0.00	0	
<b>Total CLN910 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN910</b>										<b>0.00</b>	<b>0</b>	
CLN911 On 06/08/2023 Spot Bond					0.00000	102.01575				0.00	0	
<b>Total CLN911 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN911</b>										<b>0.00</b>	<b>0</b>	
CLN911: On 31/01/2026 Spot Bond					0.00000	101.66498				0.00	0	
<b>Total CLN912 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN912</b>										<b>0.00</b>	<b>0</b>	
CLN912: On 20/12/2027 Spot Bond					0.00000	100.28485				0.00	0	
<b>Total CLN913 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN913</b>										<b>0.00</b>	<b>0</b>	
CLN913: On 20/12/2027 Spot Bond					0.00000	100.31407				0.00	0	
<b>Total CLN914 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN914</b>										<b>0.00</b>	<b>0</b>	
CLN914: On 20/12/2032 Spot Bond					0.00000	100.33106				0.00	0	
<b>Total CLN915 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN915</b>										<b>0.00</b>	<b>0</b>	
CLN915: On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN916 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN916</b>										<b>0.00</b>	<b>0</b>	
CLN916: On 28/02/2027 Spot Bond					0.00000	100.68759				0.00	0	
<b>Total CLN917 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN917</b>										<b>0.00</b>	<b>0</b>	
CLN917: On 20/12/2027 Spot Bond					0.00000	100.25981				0.00	0	
<b>Total CLN918 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN918</b>										<b>0.00</b>	<b>0</b>	
CLN918: On 28/07/2027 Spot Bond					0.00000	100.65617				0.00	0	
<b>Total CLN919 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN919</b>										<b>0.00</b>	<b>0</b>	
CLN919: On 29/02/2028 Spot Bond					0.00000	100.65618				0.00	0	
<b>Total CLN920 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN920</b>										<b>0.00</b>	<b>0</b>	
CLN920: On 28/02/2026 Spot Bond					0.00000	100.46571				0.00	0	
<b>Total CLN921 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN921</b>										<b>0.00</b>	<b>0</b>	
CLN921: On 28/02/2026 Spot Bond					0.00000	100.46571				0.00	0	
<b>Total CLN922 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN922</b>										<b>0.00</b>	<b>0</b>	
CLN922: On 20/06/2030 Spot Bond					0.00000	100.41545				0.00	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 CLN923 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN923</b>										<b>0.00</b>	<b>0</b>	
CLN924 On 20/06/2028 Spot Bond					0.00000	100.39104				0.00	0	
<b>Total CLN924 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN924</b>										<b>0.00</b>	<b>0</b>	
CLN925 On 20/06/2028 Spot Bond					0.00000	100.30339				0.00	0	
<b>Total CLN925 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN925</b>										<b>0.00</b>	<b>0</b>	
CLN926 On 20/06/2028 Spot Bond					0.00000	100.30604				0.00	0	1,250,000,00
<b>Total CLN926 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,250,000,00</b>
<b>Total For CLN926</b>										<b>0.00</b>	<b>0</b>	<b>1,250,000,00</b>
CLN927 On 20/06/2028 Spot Bond					0.00000	100.30471				0.00	0	
<b>Total CLN927 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN927</b>										<b>0.00</b>	<b>0</b>	
CLN928 On 31/01/2026 Spot Bond					0.00000	100.25079				0.00	0	
<b>Total CLN928 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN928</b>										<b>0.00</b>	<b>0</b>	
CLN929 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN929 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN929</b>										<b>0.00</b>	<b>0</b>	
CLN930 On 20/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN930 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN930</b>										<b>0.00</b>	<b>0</b>	
CLN931 On 20/06/2028 Spot Bond			12.26000	12.26000	12.26000	103.68722				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>	
CLN932 On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00		50,000,000,000	50,290,000,00	
<b>Total CLN932 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>50,000,000,000</b>	<b>50,290,000,00</b>	
<b>Total For CLN932</b>								<b>10,000,000,000,000.00</b>		<b>50,000,000,000</b>	<b>50,290,000,00</b>	
CLN933 On 20/06/2028 Spot Bond			12.16000	12.16000	12.16000	103.45848				0.00	0	
<b>Total CLN933 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN933</b>										<b>0.00</b>	<b>0</b>	
CLN934 On 20/06/2028 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
CLN935 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>	
CLN936 On 20/03/2026 Spot Bond					0.00000	100.22478				0.00	0	
<b>Total CLN936 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN936</b>										<b>0.00</b>	<b>0</b>	
CLN937 On 20/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,500,000.00
<b>Total CLN937 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,500,000.00</b>
<b>Total For CLN937</b>										<b>0.00</b>	<b>0</b>	<b>12,500,000.00</b>
CLN938 On 20/03/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,500,000.00
<b>Total CLN938 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,500,000.00</b>
<b>Total For CLN938</b>										<b>0.00</b>	<b>0</b>	<b>12,500,000.00</b>
COJ05 On 05/06/2023 Spot Bond			10.02500	104.21338	10.02500	104.18528				0.00	0	
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			10.71500	105.05389	10.71500	105.02377				0.00	0	1,448,647.00
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,448,647.00</b>
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	<b>1,448,647.00</b>
COJG0 On 09/06/2024 Spot Bond			11.11500	102.08178	11.11500	102.05145				0.00	0	249,117.90
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>249,117.90</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>249,117.90</b>
COT01 On 03/04/2023 Spot Bond			9.49000	99.92206	9.49000	99.89610				0.00	0	260,245.30
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,245.30</b>
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	<b>260,245.30</b>
COT02 On 03/04/2028 Spot Bond			12.48500	91.59540	12.48500	91.56493				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			11.07500	96.74485	11.07500	96.71620				0.00	0	
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.02478				0.00	0	208,467.20
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>208,467.20</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>208,467.20</b>
DSY03 On 21/11/2024 Spot Bond			9.82500	9.82500	9.82500	104.64433			10,178,700,000.00	1,036,000,000	518,000.00	
<b>Total DSY03 SPOT</b>									<b>10,178,700,000.00</b>	<b>1,036,000,000</b>	<b>518,000.00</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For DSY03</b>									10,178,700,000,000.00	1,036,000,000	518,000,000
DSY04 On 21/08/2026 Spot Bond					0.00000	101.74555			0.00	0	
<b>Total DSY04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>									<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.36364			0.00	0	
<b>Total DSY05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>									<b>0.00</b>	<b>0</b>	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.71459			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	100.93468			0.00	0	
<b>Total DSY07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY07</b>									<b>0.00</b>	<b>0</b>	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.10881			0.00	0	480,000,000
<b>Total DTF001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>480,000,000</b>
<b>Total For DTF001</b>									<b>0.00</b>	<b>0</b>	<b>480,000,000</b>
DTF002 On 28/06/2025 Spot Bond					0.00000	100.34907			0.00	0	
<b>Total DTF002 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DTF002</b>									<b>0.00</b>	<b>0</b>	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.36397			0.00	0	
<b>Total DTF003 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DTF003</b>									<b>0.00</b>	<b>0</b>	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.37071			0.00	100,000,000	25,000,000
<b>Total DTF004 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>25,000,000</b>
<b>Total For DTF004</b>									<b>0.00</b>	<b>100,000,000</b>	<b>25,000,000</b>
DV24 On 18/02/2024 Spot Bond			8.82500	101.80181	8.82500	101.77752			0.00	0	192,098,000
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>192,098,000</b>
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	<b>192,098,000</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	101.07750	9.69000	101.05108			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.07750	9.69000	101.05108			0.00	0	
<b>Total DV24/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV24/R2023</b>									<b>0.00</b>	<b>0</b>	
DV27 On 02/02/2027 Spot Bond			10.02500	99.55129	10.02500	99.52439			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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV29 On 18/02/2029 Spot Bond			10.46000	99.56827	10.46000	99.54023				0.00	0	510,752,70
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>510,752,70</b>
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	<b>510,752,70</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	101.12223	10.10000	101.09471				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.12223	10.10000	101.09471				0.00	0	
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	102.20924				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.08783				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	99.69661				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	98.91440				0.00	0	104,582,20
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>104,582,20</b>
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	<b>104,582,20</b>
DVF28 On 02/02/2028 Spot Bond					0.00000	101.63248				0.00	0	
<b>Total DVF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF28</b>										<b>0.00</b>	<b>0</b>	
DVFB24 On 15/12/2024 Spot Bond					0.00000	101.75547				0.00	0	4,100,000,00
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
DVFB25 On 31/05/2024 Spot Bond					0.00000	100.86735				0.00	0	418,328,80
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>418,328,80</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	<b>418,328,80</b>
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.01256				0.00	0	302,808,50
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>302,808,50</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	<b>302,808,50</b>
DVFB28 On 31/01/2025 Spot Bond					0.00000	101.29567				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB29 On 31/01/2027 Spot Bond					0.00000	101.43529				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.48029				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	103.48039				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2026 Spot Bond					0.00000	103.11759				0.00	0	
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2028 Spot Bond					0.00000	103.92901				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			5.70000	117.40145	5.70000	117.36939				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			5.56000	102.75275	5.56000	102.72480				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	150.10366	2.25000	150.07631				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			4.62500	159.96012	4.62500	159.92066				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			4.66500	144.19980	4.66500	144.16409				0.00	0	165,450,00
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>165,450,00</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>165,450,00</b>
EL30 On 29/07/2030 Spot Bond			4.67000	138.49476	4.67000	138.46043				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			5.52000	121.28735	5.52000	121.25460				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36 On 31/01/2036 Spot Bond			5.43000	106.54454	5.43000	106.51593				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/12 On 31/01/2036 Spot Bond			2.25000	150.10366	2.25000	150.07631				0.00	0	
<b>Total EL36/12038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/12038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	185.56270				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	182.54838				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	170.97362				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	142.19104				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	141.23646				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	137.39628				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	127.74723				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN013 On 15/04/2024 Spot Bond					0.00000	122.88266				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond					0.00000	124.82093				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 09/12/2024 Spot Bond					0.00000	103.40673				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 12/05/2023 Spot Bond					0.00000	113.34496				0.00	0	
<b>Total ELN018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN018</b>										<b>0.00</b>	<b>0</b>	
ELN018 On 02/04/2027 Spot Bond					0.00000	106.21496				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	112.15099				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			10.13500	103.97606	10.13500	103.94767				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			12.51000	12.51000	12.51000	96.34465				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			12.56000	12.56000	12.56000	100.34965				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			10.22500	10.22500	10.22500	102.68308				0.00	0	70,151,70
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,151,70</b>
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	<b>70,151,70</b>
EMM07 On 10/07/2027 Spot Bond			10.22500	10.22500	10.22500	102.80498				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			12.34000	12.34000	12.34000	98.81047				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			11.41000	11.41000	11.41000	100.88311				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			14.84000	14.84000	14.84000	93.95127				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.72357				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.56286				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	100.66488				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	100.72726				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	101.51132				0.00	220,000,000	55,000,000
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>55,000,000</b>
<b>Total For EPF022</b>										<b>0.00</b>	<b>220,000,000</b>	<b>55,000,000</b>
EPF023 On 07/09/2026 Spot Bond					0.00000	100.58437				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	100.83626				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	100.42605				0.00	100,000,000	25,000,000
<b>Total EPF025 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>25,000,000</b>
<b>Total For EPF025</b>										<b>0.00</b>	<b>100,000,000</b>	<b>25,000,000</b>
EPF026 On 10/11/2025 Spot Bond					0.00000	101.20445				0.00	200,000,000	50,000,000
<b>Total EPF026 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For EPF026</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
EPFC52 On 10/11/2023 Spot Bond					0.00000	101.15251				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	100.36925				0.00	0	
<b>Total EPFC53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC53</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.25841				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQT004 On 16/04/2025 Spot Bond					0.00000	102.51383				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.02917				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT006 On 30/10/2023 Spot Bond					0.00000	101.50130				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.19530				0.00	0	153,387,40
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>153,387,40</b>
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	<b>153,387,40</b>
EQT008 On 08/10/2024 Spot Bond					0.00000	99.71227				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT010 On 12/11/2024 Spot Bond					0.00000	101.44318				0.00	240,000,000	60,000,00
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>60,000,00</b>
<b>Total For EQT010</b>										<b>0.00</b>	<b>240,000,000</b>	<b>60,000,00</b>
EQT011 On 11/11/2023 Spot Bond					0.00000	101.05384				0.00	0	
<b>Total EQT011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT011</b>										<b>0.00</b>	<b>0</b>	
EQT012 On 11/11/2025 Spot Bond					0.00000	101.10025				0.00	100,000,000	25,000,00
<b>Total EQT012 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>25,000,00</b>
<b>Total For EQT012</b>										<b>0.00</b>	<b>100,000,000</b>	<b>25,000,00</b>
EQT013 On 11/11/2027 Spot Bond					0.00000	101.63952				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>	
ERS3B8 On 17/05/2025 Spot Bond					0.00000	101.04911				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>	
ERS3B9 On 17/05/2027 Spot Bond					0.00000	101.08254				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>	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	101.06573				0.00	0	
<b>Total ERS3C8 SPOT</b>										<b>0.00</b>	<b>0</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 ERS3C8</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.09918				0.00	0	
<b>Total ERS3C9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C9</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.06602				0.00	0	
<b>Total ERSA28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.06537				0.00	200,000,000	98,112,00
<b>Total ERSA29 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>98,112,00</b>
<b>Total For ERSA29</b>										<b>0.00</b>	<b>200,000,000</b>	<b>98,112,00</b>
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.06036				0.00	0	937,473,00
<b>Total ERSA30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>937,473,00</b>
<b>Total For ERSA30</b>										<b>0.00</b>	<b>0</b>	<b>937,473,00</b>
ERSA3 On 17/02/2028 Spot Bond					0.00000	101.08233				0.00	0	
<b>Total ERSA31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA31</b>										<b>0.00</b>	<b>0</b>	
ERSB1 On 17/02/2028 Spot Bond					0.00000	101.10448				0.00	0	
<b>Total ERSB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSB10</b>										<b>0.00</b>	<b>0</b>	
ERSC1 On 17/02/2028 Spot Bond					0.00000	101.12110				0.00	0	
<b>Total ERSC10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSC10</b>										<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			9.02500	96.92395	9.02500	96.90045				232,218,665,000.00	25,730,600	5,708,325,50
<b>Total ES26 SPOT</b>										<b>232,218,665,000.00</b>	<b>25,730,600</b>	<b>5,708,325,50</b>
<b>Total For ES26</b>										<b>232,218,665,000.00</b>	<b>25,730,600</b>	<b>5,708,325,50</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	99.95771	7.85000	99.93656				0.00	0	
<b>Total ES26/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			12.01500	73.83295	12.01500	73.80954				281,117,358,000.00	23,397,200	6,454,927,50
<b>Total ES33 SPOT</b>										<b>281,117,358,000.00</b>	<b>23,397,200</b>	<b>6,454,927,50</b>
<b>Total For ES33</b>										<b>281,117,358,000.00</b>	<b>23,397,200</b>	<b>6,454,927,50</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.32064	7.50000	100.30057				0.00	0	
<b>Total ES33/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			12.42000	75.26057	12.42500	75.20804				220,087,368,000.00	17,720,400	3,191,956,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ES42 SPOT</b>										<b>220,087,368,000.00</b>	<b>17,720,400</b>	<b>3,191,956,20</b>
<b>Total For ES42</b>										<b>220,087,368,000.00</b>	<b>17,720,400</b>	<b>3,191,956,20</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	103.65567	8.50000	103.63198				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			11.33000	11.33000	11.33000	102.03120				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			14.27000	14.27000	14.27000	95.72126				0.00	0	
<b>Total ETK002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ETK002</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.28255				0.00	0	
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.10113				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.50131				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.43291				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.93456				0.00	0	
<b>Total FIFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB20</b>										<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.46000				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.10851				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.90935				0.00	0	65,081,10
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>65,081,10</b>
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	<b>65,081,10</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.94834				0.00	0	
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG04</b>										<b>0.00</b>	<b>0</b>	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.95811				0.00	0	97,621,80
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>97,621,80</b>
<b>Total For FIFG05</b>										<b>0.00</b>	<b>0</b>	<b>97,621,80</b>
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.16160				0.00	660,000,000	337,800,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>660,000,000</b>	<b>337,800,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>660,000,000</b>	<b>337,800,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	103.39649				0.00	0	6,000,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,00</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	<b>6,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.80779				0.00	0	374,600,90
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>374,600,90</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	<b>374,600,90</b>
FRB27 On 03/06/2026 Spot Bond			8.80500	107.04400	8.80500	107.01866				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.60380				0.00	0	5,670,000,00
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,670,000,00</b>
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	<b>5,670,000,00</b>
FRB29 On 19/04/2026 Spot Bond					0.00000	103.43583				0.00	400,000,000	772,907,60
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>772,907,60</b>
<b>Total For FRB29</b>										<b>0.00</b>	<b>400,000,000</b>	<b>772,907,60</b>
FRB30 On 19/04/2026 Spot Bond			8.72500	102.14461	8.72500	102.12065				0.00	0	9,000,00
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,000,00</b>
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	<b>9,000,00</b>
FRB31 On 24/11/2026 Spot Bond					0.00000	101.54342				0.00	600,000,000	8,283,425,50
<b>Total FRB31 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>8,283,425,50</b>
<b>Total For FRB31</b>										<b>0.00</b>	<b>600,000,000</b>	<b>8,283,425,50</b>
FRB32 On 28/09/2027 Spot Bond					0.00000	101.06709				0.00	0	
<b>Total FRB32 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRB32</b>									<b>0.00</b>	<b>0</b>	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.05003			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	102.20111			0.00	0	13,500,000.00
<b>Total FRB34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>13,500,000.00</b>
<b>Total For FRB34</b>									<b>0.00</b>	<b>0</b>	<b>13,500,000.00</b>
FRB35 On 06/02/2028 Spot Bond					0.00000	101.41002			0.00	0	
<b>Total FRB35 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB35</b>									<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			3.97000	332.20688	3.97000	332.13100			0.00	0	
<b>Total FRBI23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>									<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			3.49300	3.49300	3.49300	167.49449			0.00	0	
<b>Total FRBI25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI25</b>									<b>0.00</b>	<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			4.47000	216.05474	4.47000	216.00249		2,628,360,000.000.00		588,000,000	294,000.00
<b>Total FRBI28 SPOT</b>								<b>2,628,360,000.000.00</b>		<b>588,000,000</b>	<b>294,000.00</b>
<b>Total For FRBI28</b>								<b>2,628,360,000.000.00</b>		<b>588,000,000</b>	<b>294,000.00</b>
FRBI29 On 31/03/2029 Spot Bond			4.88000	4.88000	4.88000	115.90852			0.00	0	
<b>Total FRBI29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>									<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			5.40500	5.40500	5.40500	233.64785		3,470,010,000.000.00		642,000,000	321,000.00
<b>Total FRBI33 SPOT</b>								<b>3,470,010,000.000.00</b>		<b>642,000,000</b>	<b>321,000.00</b>
<b>Total For FRBI33</b>								<b>3,470,010,000.000.00</b>		<b>642,000,000</b>	<b>321,000.00</b>
FRBI46 On 31/03/2046 Spot Bond			5.57500	97.65140	5.57500	97.62489			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			5.52500	99.25672	5.52500	99.22983			0.00	0	
<b>Total FRBI50 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>									<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			8.74000	8.74000	8.74000	87.52012			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>	
FRBZ02 On 10/12/2024 Spot Bond			8.73000	8.73000	8.73000	86.67264			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC16( On 31/01/2025 Spot Bond			4.76800	4.76800	4.76800	163.75074				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17( On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18( On 06/08/2023 Spot Bond					0.00000	100.78863				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC25( On 17/07/2027 Spot Bond					0.00000	103.10164				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26( On 06/08/2023 Spot Bond					0.00000	101.85307				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC28( On 20/12/2023 Spot Bond					0.00000	100.44303				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28( On 11/11/2024 Spot Bond					0.00000	101.39142				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 14/05/2024 Spot Bond					0.00000	101.13855				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 14/05/2024 Spot Bond					0.00000	101.15046				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 20/06/2024 Spot Bond					0.00000	100.50745				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30( On 25/04/2023 Spot Bond					0.00000	101.92475				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 11/11/2024 Spot Bond					0.00000	102.44787				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	100.86546				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.77165				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.52909				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.25160				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.27370				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.29030				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.39734				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.40449				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.53680				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.27157				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	96.95153				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</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 FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.37228				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	100.27535				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 02/04/2024 Spot Bond					0.00000	99.90512				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 06/11/2023 Spot Bond					0.00000	101.28667				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.03580				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.02766				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.72245				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.12716				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.32422				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.20402				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/12/2025 Spot Bond					0.00000	99.54548				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 27/03/2024 Spot Bond					0.00000	100.24103				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.76710				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>	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.61967				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.54486				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.80900				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.68410				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.70432				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC353 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.65667				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.63661				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.64855				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC357 On 31/01/2024 Spot Bond					0.00000	101.64337				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36: On 31/01/2024 Spot Bond					0.00000	101.55896				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	99.97579				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 01/08/2026 Spot Bond					0.00000	101.42074				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.20554				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.50160				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 20/06/2026 Spot Bond					0.00000	94.57520				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/05/2024 Spot Bond					0.00000	100.84610				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	93.44663				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	93.59021				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.77482				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.76959				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	94.91119				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.74941				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.89018				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.74659				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.25732				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	100.20787				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	95.30414				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	101.04269				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	101.04269				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	101.01818				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	101.01818				0.00	0	
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 07/12/2023 Spot Bond					0.00000	100.78656				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 30/04/2027 Spot Bond					0.00000	101.66618				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC39(On 25/04/2023 Spot Bond					0.00000	101.81660				0.00	0	
<b>Total FRC390 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC390</b>										<b>0.00</b>	<b>0</b>	
FRC39(On 25/04/2023 Spot Bond					0.00000	101.90515				0.00	0	
<b>Total FRC392 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC392</b>										<b>0.00</b>	<b>0</b>	
FRC39(On 11/11/2024 Spot Bond					0.00000	101.26555				0.00	0	
<b>Total FRC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC393</b>										<b>0.00</b>	<b>0</b>	
FRC39(On 27/03/2024 Spot Bond					0.00000	100.02479				0.00	0	
<b>Total FRC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC394</b>										<b>0.00</b>	<b>0</b>	
FRC39(On 31/01/2027 Spot Bond					0.00000	101.66615				0.00	0	
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC395</b>										<b>0.00</b>	<b>0</b>	
FRC39(On 21/07/2025 Spot Bond					0.00000	101.68921				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC39(On 31/03/2024 Spot Bond			13.99500	13.99500	13.99500	99.96167				0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC39(On 21/07/2025 Spot Bond					0.00000	101.77550				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC39(On 21/01/2030 Spot Bond					0.00000	101.88301				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/01/2027 Spot Bond					0.00000	102.01711				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/01/2027 Spot Bond			10.50500	10.50500	10.50500	101.98322				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>	

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 20/06/2027 Spot Bond					0.00000	96.10957				0.00	0	
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/05/2026 Spot Bond					0.00000	101.34131				0.00	0	
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC403</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/05/2026 Spot Bond			12.69500	12.69500	12.69500	105.31872				0.00	0	
<b>Total FRC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC404</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	103.95648				0.00	0	
<b>Total FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 06/07/2027 Spot Bond					0.00000	102.47003				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 13/10/2026 Spot Bond					0.00000	102.13447				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	100.22486				0.00	0	
<b>Total FRC408 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC408</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 23/09/2025 Spot Bond			10.88500	10.88500	10.88500	100.76967				0.00	0	
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2027 Spot Bond					0.00000	101.66618				0.00	0	
<b>Total FRC410 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC410</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.92139				0.00	0	
<b>Total FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.83368				0.00	0	
<b>Total FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.88962				0.00	0	
<b>Total FRC414 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC414</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2025 Spot Bond					0.00000	100.88982				0.00	0	
<b>Total FRC415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC415</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 20/06/2027 Spot Bond					0.00000	97.97702				0.00	0	
<b>Total FRC416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC416</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.91821				0.00	0	
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.82149				0.00	0	
<b>Total FRC419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC419</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.03390				0.00	0	
<b>Total FRC421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC421</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.03548				0.00	0	
<b>Total FRC422 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC422</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.03548				0.00	0	
<b>Total FRC423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC423</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.86565				0.00	0	
<b>Total FRC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC424</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 31/07/2025 Spot Bond					0.00000	101.66608				0.00	0	
<b>Total FRC425 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC425</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 30/09/2027 Spot Bond					0.00000	99.97236				0.00	0	
<b>Total FRC426 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC426</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 30/09/2026 Spot Bond					0.00000	99.97098				0.00	0	
<b>Total FRC427 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC427</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 20/06/2027 Spot Bond					0.00000	100.28584				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC428 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC428</b>										<b>0.00</b>	<b>0</b>	
FRC428 On 31/10/2027 Spot Bond					0.00000	101.66625				0.00	0	
<b>Total FRC429 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC429</b>										<b>0.00</b>	<b>0</b>	
FRC429 On 31/10/2026 Spot Bond					0.00000	101.76998				0.00	0	
<b>Total FRC430 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC430</b>										<b>0.00</b>	<b>0</b>	
FRC430 On 31/08/2027 Spot Bond					0.00000	100.84920				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>	
FRC431 On 31/10/2026 Spot Bond					0.00000	101.66611				0.00	0	
<b>Total FRC432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC432</b>										<b>0.00</b>	<b>0</b>	
FRC432 On 31/08/2027 Spot Bond					0.00000	100.84920				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>	
FRC433 On 31/08/2027 Spot Bond					0.00000	100.88950				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>	
FRC434 On 20/11/2026 Spot Bond					0.00000	100.95722				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>	
FRC435 On 21/06/2027 Spot Bond					0.00000	100.28345				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>	
FRC436 On 31/01/2030 Spot Bond			9.39000	9.39000	9.39000	104.60552				0.00	0	
<b>Total FRC437 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC437</b>										<b>0.00</b>	<b>0</b>	
FRC437 On 31/08/2027 Spot Bond					0.00000	100.44145				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>	
FRC438 On 31/08/2027 Spot Bond					0.00000	100.44443				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC44: On 31/08/2027 Spot Bond					0.00000	100.85727				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	100.85727				0.00	0	
<b>Total FRC442 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC442</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 20/12/2027 Spot Bond					0.00000	100.29283				0.00	0	
<b>Total FRC443 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC443</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 23/09/2026 Spot Bond					0.00000	100.20454				0.00	0	
<b>Total FRC444 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC444</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 28/10/2023 Spot Bond					0.00000	101.55843				0.00	0	
<b>Total FRC445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC445</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.84920				0.00	0	
<b>Total FRC446 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC446</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 15/03/2028 Spot Bond					0.00000	100.43755				0.00	0	
<b>Total FRC447 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC447</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.84920				0.00	0	
<b>Total FRC448 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC448</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.85727				0.00	0	
<b>Total FRC449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC449</b>										<b>0.00</b>	<b>0</b>	
FRC45: On 20/12/2030 Spot Bond					0.00000	100.29541				0.00	0	
<b>Total FRC450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC450</b>										<b>0.00</b>	<b>0</b>	
FRC45: On 28/06/2026 Spot Bond					0.00000	100.04800				0.00	0	
<b>Total FRC451 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC451</b>										<b>0.00</b>	<b>0</b>	
FRC45: On 28/10/2023 Spot Bond					0.00000	101.37881				0.00	0	
<b>Total FRC452 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC452</b>										<b>0.00</b>	<b>0</b>	
FRC45: On 29/10/2025 Spot Bond					0.00000	101.36467				0.00	0	2,000,000,00
<b>Total FRC453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For FRC453</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
FRC45: On 20/06/2028 Spot Bond					0.00000	100.26217				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	100.65726				0.00	0	
<b>Total FRC455 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC455</b>										<b>0.00</b>	<b>0</b>	
FRC45: On 18/04/2028 Spot Bond					0.00000	100.62764				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	100.53565				0.00	0	
<b>Total FRC457 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC457</b>										<b>0.00</b>	<b>0</b>	
FRC45: On 20/12/2029 Spot Bond					0.00000	100.28077				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	100.50858				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	100.45026				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	100.44304				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	100.31545				0.00	0	
<b>Total FRC463 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC463</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 20/03/2026 Spot Bond					0.00000	100.19558				0.00	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
<b>Total FRC464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC464</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			5.08000	110.27695	5.08000	110.24865				0.00	0	
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			5.31000	118.70252	5.31000	118.67104				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.83398				0.00	0	174,303,80
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>174,303,80</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	<b>174,303,80</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.53119				0.00	0	170,817,70
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,817,70</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>170,817,70</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.22522				0.00	3,400,000,000	2,120,153,30
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>3,400,000,000</b>	<b>2,120,153,30</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>3,400,000,000</b>	<b>2,120,153,30</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.21371				0.00	0	1,420,121,20
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,420,121,20</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	<b>1,420,121,20</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.32446				0.00	0	139,443,10
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.86755				0.00	0	
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.76991				0.00	502,900,000	14,262,900,00
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>502,900,000</b>	<b>14,262,900,00</b>
<b>Total For FRJ28</b>										<b>0.00</b>	<b>502,900,000</b>	<b>14,262,900,00</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.67805				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	101.61307				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRJ30 On 23/03/2030 Spot Bond					0.00000	100.16720			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	101.09749			0.00	0	
<b>Total FRJ31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>									<b>0.00</b>	<b>0</b>	
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.16913			0.00	0	
<b>Total FRJ33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ33</b>									<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.86300	4.86300	4.86300	106.87453			0.00	0	
<b>Total FRS100 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>									<b>0.00</b>	<b>0</b>	
FRS101 On 31/01/2038 Spot Bond			5.28000	5.28000	5.28000	119.09072			0.00	0	
<b>Total FRS101 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>									<b>0.00</b>	<b>0</b>	
FRS103 On 23/01/2024 Spot Bond					0.00000	101.36021			0.00	0	4,671,40
<b>Total FRS103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,671,40</b>
<b>Total For FRS103</b>									<b>0.00</b>	<b>0</b>	<b>4,671,40</b>
FRS108 On 31/01/2038 Spot Bond			5.42000	117.17853	5.42000	117.14710			0.00	0	
<b>Total FRS108 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>									<b>0.00</b>	<b>0</b>	
FRS109 On 07/12/2033 Spot Bond			5.42000	233.41229	5.42000	233.34989			0.00	0	
<b>Total FRS109 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>									<b>0.00</b>	<b>0</b>	
FRS110 On 31/01/2038 Spot Bond			5.74000	112.87564	5.74000	112.84441			0.00	0	
<b>Total FRS110 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>									<b>0.00</b>	<b>0</b>	
FRS112 On 07/12/2033 Spot Bond			5.42000	5.42000	5.42000	233.34989			0.00	0	
<b>Total FRS112 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>									<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2025 Spot Bond			4.66800	164.08112	4.66800	164.04044			0.00	0	
<b>Total FRS114 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>									<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			3.70500	115.80797	3.70500	115.78228			0.00	0	
<b>Total FRS115 SPOT</b>									<b>0.00</b>	<b>0</b>	



Contract Details	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 FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			5.36000	118.00689	5.36000	117.97543				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			5.54000	231.04513	5.54000	230.98263				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 07/12/2033 Spot Bond			5.59000	230.06731	5.59000	230.00479				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 31/01/2025 Spot Bond			3.84800	166.47870	3.84800	166.44114				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			5.62000	229.48302	5.62000	229.42046				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/01/2038 Spot Bond			5.56000	115.27241	5.56000	115.24106				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/03/2028 Spot Bond			4.80000	212.80149	4.80000	212.74817				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/01/2038 Spot Bond			6.31000	105.66920	6.31000	105.63834				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			5.01000	210.76047	5.01000	210.70646				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 31/03/2028 Spot Bond			5.07000	210.18144	5.07000	210.12725				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 07/12/2033 Spot Bond			6.13000	219.81783	6.13000	219.75490				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>	
FRS133 On 31/01/2038 Spot Bond			6.26000	106.27884	6.26000	106.24794				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.56000	5.56000	5.56000	115.24106				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			5.35000	118.14563	5.35000	118.11417				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			4.88000	212.02129	4.88000	211.96771				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.90000	224.11470	5.90000	224.05194				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			5.01000	210.76047	5.01000	210.70646				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			5.01000	210.76047	5.01000	210.70646				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			4.41100	216.64235	4.41100	216.59033				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			4.61800	164.22603	4.61800	164.18554				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/03/2028 Spot Bond			5.36000	207.40841	5.36000	207.35331				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			5.40000	207.02924	5.40000	206.97402				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			4.58800	164.31306	4.58800	164.27269				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15: On 31/03/2028 Spot Bond			4.87500	212.06997	4.87500	212.01638				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS15: On 31/03/2028 Spot Bond			5.41000	5.41000	5.41000	206.87932				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS17: On 16/10/2024 Spot Bond					0.00000	101.89552				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.31059				0.00	0	11,800,00
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,800,00</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	<b>11,800,00</b>
FRS18: On 27/09/2025 Spot Bond					0.00000	100.01911				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 16/11/2023 Spot Bond					0.00000	175.54226				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 23/01/2024 Spot Bond					0.00000	147.82158				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 23/01/2024 Spot Bond					0.00000	203.05367				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS19: On 19/06/2026 Spot Bond					0.00000	189.15269				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS19: On 05/08/2024 Spot Bond					0.00000	101.24253				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS19: On 05/08/2025 Spot Bond					0.00000	101.34839				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 12/08/2025 Spot Bond					0.00000	101.16566				0.00	0	29,100,00
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>29,100,00</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	<b>29,100,00</b>
FRS20 On 06/08/2025 Spot Bond					0.00000	100.79163				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 14/10/2025 Spot Bond					0.00000	101.84697				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.94794				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.73564				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.20402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.16917				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond					0.00000	107.17639				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 31/03/2032 Spot Bond					0.00000	107.84545				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS240 On 12/12/2025 Spot Bond					0.00000	74.43966				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24: On 09/12/2023 Spot Bond					0.00000	100.73583				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	108.85997				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS24: On 19/01/2024 Spot Bond					0.00000	102.44764				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25: On 22/02/2024 Spot Bond					0.00000	98.78439				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25: On 02/03/2024 Spot Bond					0.00000	100.67158				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS25: On 23/01/2024 Spot Bond					0.00000	122.75458				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 25/03/2024 Spot Bond					0.00000	100.04070				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 28/02/2031 Spot Bond					0.00000	100.88348				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 31/03/2032 Spot Bond					0.00000	99.97260				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 22/06/2026 Spot Bond					0.00000	125.31927				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	99.97253				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	99.97257				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS27: On 30/09/2024 Spot Bond					0.00000	99.96788				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS27: On 21/09/2024 Spot Bond					0.00000	100.25222				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS28: On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	99.97443				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS28: On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS28: On 30/09/2024 Spot Bond					0.00000	99.97154				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS28: On 28/02/2031 Spot Bond			10.21500	10.21500	10.21500	96.99331				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS28: On 28/02/2031 Spot Bond			10.21500	10.21500	10.21500	96.99331				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS28: On 25/10/2026 Spot Bond					0.00000	101.61606				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS28: On 13/11/2023 Spot Bond					0.00000	98.43404				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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 31/01/2030 Spot Bond			11.31900	11.31900	11.31900	92.55147				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS289 On 12/02/2024 Spot Bond					0.00000	94.85646				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 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS295 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS295</b>										<b>0.00</b>	<b>0</b>	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS296</b>										<b>0.00</b>	<b>0</b>	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS297</b>										<b>0.00</b>	<b>0</b>	
FRS297 On 09/05/2025 Spot Bond					0.00000	109.04650				0.00	0	
<b>Total FRS298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS298</b>										<b>0.00</b>	<b>0</b>	
FRS298 On 12/05/2023 Spot Bond					0.00000	113.20690				0.00	0	
<b>Total FRS299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS299</b>										<b>0.00</b>	<b>0</b>	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.08650				0.00	0	
<b>Total FRS301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS301</b>										<b>0.00</b>	<b>0</b>	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS302</b>										<b>0.00</b>	<b>0</b>	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS303</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS304 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS304 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS304</b>										<b>0.00</b>	<b>0</b>	
FRS305 On 06/07/2023 Spot Bond					0.00000	102.10718				0.00	0	
<b>Total FRS305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS305</b>										<b>0.00</b>	<b>0</b>	
FRS306 On 30/04/2026 Spot Bond					0.00000	101.66618				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>	
FRS307 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>	
FRS308 On 31/07/2023 Spot Bond					0.00000	100.46077				0.00	0	
<b>Total FRS308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS308</b>										<b>0.00</b>	<b>0</b>	
FRS309 On 13/07/2027 Spot Bond					0.00000	104.84757				0.00	0	
<b>Total FRS309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS309</b>										<b>0.00</b>	<b>0</b>	
FRS310 On 21/09/2023 Spot Bond			9.22500	9.22500	9.22500	100.83511				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	100.22017				0.00	0	
<b>Total FRS311 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS311</b>										<b>0.00</b>	<b>0</b>	
FRS312 On 28/09/2025 Spot Bond					0.00000	104.29196				0.00	0	
<b>Total FRS312 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS312</b>										<b>0.00</b>	<b>0</b>	
FRS313 On 27/04/2024 Spot Bond					0.00000	101.43061				0.00	0	
<b>Total FRS313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS313</b>										<b>0.00</b>	<b>0</b>	
FRS314 On 03/06/2024 Spot Bond					0.00000	100.61360				0.00	400,000,000	100,000,000
<b>Total FRS314 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For FRS314</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS315 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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	99.97226				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	103.38063				0.00	0	
<b>Total FRS317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS317</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			3.61000	3.61000	3.61000	332.92554				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			2.99000	334.36923	2.99000	334.30173				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			3.35000	3.35000	3.35000	333.50143				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.32047				0.00	0	
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	
FRS64 On 26/01/2042 Spot Bond			5.26000	108.79002	5.26000	108.76136				0.00	0	
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			4.91000	67.71671	4.91000	114.95080				0.00	0	
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	
FRS85 On 31/01/2025 Spot Bond			3.73800	3.73800	3.73800	166.76662				0.00	0	
<b>Total FRS85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS85</b>										<b>0.00</b>	<b>0</b>	
FRS87 On 31/01/2025 Spot Bond			4.01800	4.01800	4.01800	165.93974				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			4.41000	4.41000	4.41000	331.16443				0.00	0	
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			8.50500	106.72708	8.50500	106.70267				0.00	0	119,643,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>119,643,40</b>
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	<b>119,643,40</b>
FRX25 On 26/07/2025 Spot Bond			8.57500	104.12875	8.57500	104.10460				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			8.77500	102.12083	8.77500	102.09674			28,638,090,000.00		3,263,600	46,485,00
<b>Total FRX26 SPOT</b>									<b>28,638,090,000.00</b>		<b>3,263,600</b>	<b>46,485,00</b>
<b>Total For FRX26</b>									<b>28,638,090,000.00</b>		<b>3,263,600</b>	<b>46,485,00</b>
FRX27 On 07/03/2027 Spot Bond			8.86500	104.97402	8.86500	104.94928			0.00		0	215,710,10
<b>Total FRX27 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>215,710,10</b>
<b>Total For FRX27</b>									<b>0.00</b>		<b>0</b>	<b>215,710,10</b>
FRX28 On 26/07/2028 Spot Bond			9.36500	104.87190	9.36500	104.84538			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			10.02000	100.24935	10.02000	100.22228			0.00		0	
<b>Total FRX30 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FRX30</b>									<b>0.00</b>		<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			10.37000	96.36433	10.37000	96.33742			0.00		0	400,000,00
<b>Total FRX31 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>400,000,00</b>
<b>Total For FRX31</b>									<b>0.00</b>		<b>0</b>	<b>400,000,00</b>
FRX32 On 31/03/2032 Spot Bond			10.51000	100.05730	10.51000	100.02915			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			12.17000	71.95496	12.17000	71.93160			0.00		0	
<b>Total FRX45 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FRX45</b>									<b>0.00</b>		<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.98689			0.00		0	
<b>Total FS6A3 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FS6A3</b>									<b>0.00</b>		<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.91670			0.00		0	
<b>Total FS6B1 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FS6B1</b>									<b>0.00</b>		<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.89095			0.00		0	
<b>Total FS7A2 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For FS7A2</b>									<b>0.00</b>		<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.90842				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	100.91356				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>	
FST3A On 20/10/2026 Spot Bond					0.00000	101.59322				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A On 20/10/2026 Spot Bond					0.00000	101.62143				0.00	0	
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.46662				0.00	0	20,000,000.00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.01030				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.75550				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.78230				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.96622				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.48000	119.91110	4.48000	119.88208			89,600,000,000.00		20,000,000	10,000.00
<b>Total GRL35 SPOT</b>									<b>89,600,000,000.00</b>		<b>20,000,000</b>	<b>10,000.00</b>
<b>Total For GRL35</b>									<b>89,600,000,000.00</b>		<b>20,000,000</b>	<b>10,000.00</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	101.71536				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			8.53400	105.43761	8.53400	105.41341				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.03716				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			7.23500	102.35331	7.23500	102.33332				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.44528				0.00	0	139,443,10
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	101.21161				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.07102				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.05517				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.60215				0.00	0	44,621,80
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>44,621,80</b>
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	<b>44,621,80</b>
GRT30 On 10/12/2025 Spot Bond					0.00000	100.98714				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	100.72180				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	102.04978				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	102.31462				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	102.56554				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.04674				0.00	600,000,000	300,000,000
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	99.97626				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.44182				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.35814				0.00	0	104,582,200
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>104,582,200</b>
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	<b>104,582,200</b>
GRT42 On 20/11/2026 Spot Bond					0.00000	101.43380				0.00	0	104,582,200
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>104,582,200</b>
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	<b>104,582,200</b>
GRT45 On 24/06/2023 Spot Bond					0.00000	100.39144				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	102.00577				0.00	0	100,000,000
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
GRT48 On 22/04/2026 Spot Bond					0.00000	101.94560				0.00	0	104,582,200
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>104,582,200</b>
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	<b>104,582,200</b>
GRT49 On 10/06/2025 Spot Bond					0.00000	100.63216				0.00	0	
<b>Total GRT49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT49</b>										<b>0.00</b>	<b>0</b>	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.90368				0.00	0	
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT50</b>										<b>0.00</b>	<b>0</b>	
GRT51 On 14/12/2029 Spot Bond					0.00000	100.39689				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT52I On 14/12/2032 Spot Bond					0.00000	100.41394				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	101.26942				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	102.07929				0.00	0	
<b>Total GRT54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT54</b>										<b>0.00</b>	<b>0</b>	
GS0009 On 08/11/2023 Spot Bond					0.00000	101.12625				0.00	0	
<b>Total GS0009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GS0009</b>										<b>0.00</b>	<b>0</b>	
H10T5 On 27/03/2024 Spot Bond			8.85500	8.85500	8.85500	100.42681				0.00	0	
<b>Total H10T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T5</b>										<b>0.00</b>	<b>0</b>	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.42514				0.00	0	
<b>Total H10T6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T6</b>										<b>0.00</b>	<b>0</b>	
H12T19 On 31/03/2027 Spot Bond					0.00000	99.97233				0.00	0	
<b>Total H12T19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T19</b>										<b>0.00</b>	<b>0</b>	
H12T20 On 04/04/2023 Spot Bond					0.00000	101.96043				0.00	0	
<b>Total H12T20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T20</b>										<b>0.00</b>	<b>0</b>	
H12T22 On 31/07/2027 Spot Bond					0.00000	109.68979				0.00	0	
<b>Total H12T22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T22</b>										<b>0.00</b>	<b>0</b>	
H12T24 On 20/04/2023 Spot Bond					0.00000	101.50865				0.00	0	
<b>Total H12T24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T24</b>										<b>0.00</b>	<b>0</b>	
H12T26 On 30/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total H12T26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T26</b>										<b>0.00</b>	<b>0</b>	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.69018				0.00	0	
<b>Total H12T27 SPOT</b>										<b>0.00</b>	<b>0</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 H12T27</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.24870				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>	
HILB08 On 29/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.07855				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.46854				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.94164				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.70641				0.00	0	
<b>Total HILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB14</b>										<b>0.00</b>	<b>0</b>	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.48454				0.00	200,000,000	50,000,000
<b>Total HILB15 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For HILB15</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
HILB16 On 09/11/2027 Spot Bond					0.00000	101.22841				0.00	0	
<b>Total HILB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB16</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			4.27000	331.54982	4.27000	331.47144				0.00	0	
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			4.40000	4.40000	4.40000	334.52684				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			10.41500	100.61512	10.41500	100.58690				0.00	0	
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY30</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/02/2033 Spot Bond			5.23000	77.35821	5.23000	111.32616				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
<b>Total 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			12.04000	84.46175	12.04000	84.43446			79,456,776,000.00	6,599,400	4,520,164,100
<b>Total HWAY34 SPOT</b>									<b>79,456,776,000.00</b>	<b>6,599,400</b>	<b>4,520,164,100</b>
<b>Total For HWAY34</b>									<b>79,456,776,000.00</b>	<b>6,599,400</b>	<b>4,520,164,100</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.56626	100.00000	10.54261			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			12.10500	83.42526	12.10500	83.39817			0.00	0	4,590,000,000
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,590,000,000</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>4,590,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.56113	100.00000	10.53749			0.00	0	
<b>Total HWAY35/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>									<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			3.15000	168.55524	3.16800	168.46636			055,971,100,330,000.00	652,689,238,200	538,735,854,100
<b>Total I2025 SPOT</b>									<b>55,971,100,330,000.00</b>	<b>652,689,238,200</b>	<b>538,735,854,100</b>
<b>Total For I2025</b>									<b>55,971,100,330,000.00</b>	<b>652,689,238,200</b>	<b>538,735,854,100</b>
I2029 On 31/03/2029 Spot Bond			3.93900	122.15666	4.01000	121.64666			599,056,745,788,800.00	152,083,459,200	158,499,382,800
<b>Total I2029 SPOT</b>									<b>599,056,745,788,800.00</b>	<b>152,083,459,200</b>	<b>158,499,382,800</b>
<b>Total For I2029</b>									<b>599,056,745,788,800.00</b>	<b>152,083,459,200</b>	<b>158,499,382,800</b>
I2033 On 28/02/2033 Spot Bond			4.52900	115.70506	4.58000	115.16215			415,182,774,041,400.00	312,471,356,600	355,314,079,400
<b>Total I2033 SPOT</b>									<b>415,182,774,041,400.00</b>	<b>312,471,356,600</b>	<b>355,314,079,400</b>
<b>Total For I2033</b>									<b>415,182,774,041,400.00</b>	<b>312,471,356,600</b>	<b>355,314,079,400</b>
I2038 On 31/01/2038 Spot Bond			4.60000	129.12385	4.66000	128.17073			484,377,051,640,000.00	322,690,663,400	454,638,097,000
<b>Total I2038 SPOT</b>									<b>484,377,051,640,000.00</b>	<b>322,690,663,400</b>	<b>454,638,097,000</b>
<b>Total For I2038</b>									<b>484,377,051,640,000.00</b>	<b>322,690,663,400</b>	<b>454,638,097,000</b>
I2046 On 31/03/2046 Spot Bond			4.63000	113.22455	4.67500	112.38575			789,274,113,267,000.00	170,469,570,900	599,579,076,700
<b>Total I2046 SPOT</b>									<b>789,274,113,267,000.00</b>	<b>170,469,570,900</b>	<b>599,579,076,700</b>
<b>Total For I2046</b>									<b>789,274,113,267,000.00</b>	<b>170,469,570,900</b>	<b>599,579,076,700</b>
I2050 On 31/12/2050 Spot Bond			4.57000	116.93364	4.67500	114.76193			334,014,629,226,000.00	510,725,301,800	489,179,362,600
<b>Total I2050 SPOT</b>									<b>334,014,629,226,000.00</b>	<b>510,725,301,800</b>	<b>489,179,362,600</b>
<b>Total For I2050</b>									<b>334,014,629,226,000.00</b>	<b>510,725,301,800</b>	<b>489,179,362,600</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	101.08757			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBG02 On 07/02/2027 Spot Bond					0.00000	100.87880				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			4.07000	331.98759	4.07000	331.91090				0.00	0	
<b>Total IBL109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>										<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.96810				0.00	0	
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.15067				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.13519				0.00	0	
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.77079				0.00	0	336,453,80
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>336,453,80</b>
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	<b>336,453,80</b>
IBL135 On 22/11/2024 Spot Bond					0.00000	100.90472				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.84068				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.47541				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.41756				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.25431				0.00	0	2,500,00
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,00</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	<b>2,500,00</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	99.90074				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.70278				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	100.71950				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.88458				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.20580				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	101.76111				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.79752				0.00	0	139,443,10
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	<b>139,443,10</b>
IBL167 On 18/05/2024 Spot Bond					0.00000	101.06497				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.07898				0.00	200,000,000	711,366,90
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>711,366,90</b>
<b>Total For IBL168</b>										<b>0.00</b>	<b>200,000,000</b>	<b>711,366,90</b>
IBL177 On 19/07/2024 Spot Bond					0.00000	101.63720				0.00	0	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.74965				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.72993				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.91955				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.41266				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	100.13799				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	99.72186				0.00	0	
<b>Total IBL192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.27957				0.00	0	
<b>Total IBL197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL197</b>										<b>0.00</b>	<b>0</b>	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.16610				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.51673				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.18844				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2023 Spot Bond					0.00000	100.91354				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.56659				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.54970				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.53279				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL208 On 31/01/2025 Spot Bond					0.00000	101.50104				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	100.92372				0.00	0	188,248,00
<b>Total IBL210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>188,248,00</b>
<b>Total For IBL210</b>										<b>0.00</b>	<b>0</b>	<b>188,248,00</b>
IBL216 On 18/03/2025 Spot Bond					0.00000	100.25685				0.00	0	
<b>Total IBL216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL216</b>										<b>0.00</b>	<b>0</b>	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.24004				0.00	0	
<b>Total IBL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL217</b>										<b>0.00</b>	<b>0</b>	
IBL218 On 28/03/2023 Spot Bond			9.25500	9.25500	9.25500	9.25500				0.00	0	
<b>Total IBL218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL218</b>										<b>0.00</b>	<b>0</b>	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.24401				0.00	0	
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.00710				0.00	0	
<b>Total IBL220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL220</b>										<b>0.00</b>	<b>0</b>	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total IBL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL221</b>										<b>0.00</b>	<b>0</b>	
IBL222 On 13/05/2025 Spot Bond			7.78500	7.78500	7.78500	103.54154				0.00	0	
<b>Total IBL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL222</b>										<b>0.00</b>	<b>0</b>	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.26960				0.00	0	
<b>Total IBL223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL223</b>										<b>0.00</b>	<b>0</b>	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.06082				0.00	0	
<b>Total IBL224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL224</b>										<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.74045				0.00	8,200,000,000	2,050,000,00
<b>Total IBL225 SPOT</b>										<b>0.00</b>	<b>8,200,000,000</b>	<b>2,050,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL225</b>										0.00	8,200,000,000	2,050,000,000
IBL226 On 25/05/2023 Spot Bond					0.00000	99.54424				0.00	0	
<b>Total IBL226 SPOT</b>										0.00	0	
<b>Total For IBL226</b>										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	97.61925				0.00	0	
<b>Total IBL227 SPOT</b>										0.00	0	
<b>Total For IBL227</b>										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.54129				0.00	0	
<b>Total IBL228 SPOT</b>										0.00	0	
<b>Total For IBL228</b>										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.42965				0.00	0	
<b>Total IBL229 SPOT</b>										0.00	0	
<b>Total For IBL229</b>										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.44093				0.00	0	
<b>Total IBL230 SPOT</b>										0.00	0	
<b>Total For IBL230</b>										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.20068				0.00	0	
<b>Total IBL231 SPOT</b>										0.00	0	
<b>Total For IBL231</b>										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.68500	8.68500	8.68500	102.86502				0.00	0	
<b>Total IBL232 SPOT</b>										0.00	0	
<b>Total For IBL232</b>										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.02377				0.00	0	
<b>Total IBL233 SPOT</b>										0.00	0	
<b>Total For IBL233</b>										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.02449				0.00	0	
<b>Total IBL234 SPOT</b>										0.00	0	
<b>Total For IBL234</b>										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.93996				0.00	0	
<b>Total IBL235 SPOT</b>										0.00	0	
<b>Total For IBL235</b>										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.26702				0.00	0	
<b>Total IBL236 SPOT</b>										0.00	0	
<b>Total For IBL236</b>										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	99.67585				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL237</b>										<b>0.00</b>	<b>0</b>	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.65183				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	101.82010				0.00	0	
<b>Total IBL239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL239</b>										<b>0.00</b>	<b>0</b>	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	101.61452				0.00	0	
<b>Total IBL240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL240</b>										<b>0.00</b>	<b>0</b>	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.43499				0.00	0	
<b>Total IBL241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL241</b>										<b>0.00</b>	<b>0</b>	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.48539				0.00	0	
<b>Total IBL242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL242</b>										<b>0.00</b>	<b>0</b>	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.20762				0.00	0	
<b>Total IBL243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL243</b>										<b>0.00</b>	<b>0</b>	
IBL244 On 16/08/2027 Spot Bond			9.59000	9.59000	9.59000	99.67868				0.00	0	
<b>Total IBL244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL244</b>										<b>0.00</b>	<b>0</b>	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.07139				0.00	0	
<b>Total IBL245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL245</b>										<b>0.00</b>	<b>0</b>	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.16311				0.00	0	
<b>Total IBL247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL247</b>										<b>0.00</b>	<b>0</b>	
IBL248 On 30/03/2024 Spot Bond			7.73500	100.82591	7.73500	101.06311				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	101.79872				0.00	400,000,000	100,000,000
<b>Total IBL249 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For IBL249</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
IBL250 On 08/11/2024 Spot Bond					0.00000	101.26863				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	100.71378				0.00	400,000,000	100,000,000
<b>Total IBL251 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For IBL251</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
IBL252 On 08/12/2025 Spot Bond					0.00000	100.52211				0.00	200,000,000	50,000,000
<b>Total IBL252 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For IBL252</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
IBL258 On 12/12/2023 Spot Bond					0.00000	100.39301				0.00	200,000,000	50,000,000
<b>Total IBL258 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For IBL258</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
IBL259 On 15/12/2025 Spot Bond					0.00000	100.37738				0.00	0	
<b>Total IBL259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL259</b>										<b>0.00</b>	<b>0</b>	
IBL260 On 20/12/2027 Spot Bond					0.00000	99.81131				0.00	0	
<b>Total IBL260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL260</b>										<b>0.00</b>	<b>0</b>	
IBL261 On 31/01/2026 Spot Bond					0.00000	101.38956				0.00	0	
<b>Total IBL261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL261</b>										<b>0.00</b>	<b>0</b>	
IBL262 On 31/01/2028 Spot Bond					0.00000	101.42117				0.00	0	
<b>Total IBL262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL262</b>										<b>0.00</b>	<b>0</b>	
IBL263 On 06/02/2027 Spot Bond					0.00000	101.26947				0.00	0	
<b>Total IBL263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL263</b>										<b>0.00</b>	<b>0</b>	
IBL264 On 09/02/2025 Spot Bond					0.00000	101.57136				0.00	0	
<b>Total IBL264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL264</b>										<b>0.00</b>	<b>0</b>	
IBL266 On 15/02/2026 Spot Bond			7.80500	7.80500	7.80500	100.97818				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	101.02392				0.00	0	22,497,200
<b>Total IBL267 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,497,200</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 IBL267</b>										<b>0.00</b>	<b>0</b>	<b>22,497,20</b>
IBL268 On 24/02/2028 Spot Bond					0.00000	100.85798				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	100.49047				0.00	0	
<b>Total IBL269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL269</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			9.01500	102.20117	9.01500	102.17628				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.27352				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			9.26500	103.75450	9.26500	103.72854				0.00	0	724,700,30
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>724,700,30</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>724,700,30</b>
IDCG08 On 13/05/2030 Spot Bond			10.86000	106.29249	10.86000	106.35412				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			9.82500	106.36389	9.82500	106.33587				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.58148				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.82932				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.44500				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.25510				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.22329				0.00	0	750,000,00

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 IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.85698				0.00	0	231,684,60
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>231,684,60</b>
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	<b>231,684,60</b>
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.37104				0.00	0	69,721,60
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
IFC01 On 10/12/2024 Spot Bond			8.57500	102.86164	8.57500	102.83791				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.72119				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	106.45958				0.00	0	1,000,000,00
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
INLV07 On 09/03/2026 Spot Bond					0.00000	102.79101				0.00	400,000,000	1,004,339,90
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>1,004,339,90</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>400,000,000</b>	<b>1,004,339,90</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	104.71834				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.53985				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.74578				0.00	0	
<b>Total INLV10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV10</b>										<b>0.00</b>	<b>0</b>	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.20503				0.00	0	
<b>Total INLV11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>										<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.01794				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
INLV13 On 28/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000.00
<b>Total INLV13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000.00</b>
<b>Total For INLV13</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000.00</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	101.79408				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.21907				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.71454				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	99.90286				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.37738				0.00	0	
<b>Total IPF34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF34</b>										<b>0.00</b>	<b>0</b>	
IPF35 On 23/02/2028 Spot Bond					0.00000	100.86958				0.00	0	
<b>Total IPF35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF35</b>										<b>0.00</b>	<b>0</b>	
IPF36 On 23/02/2029 Spot Bond					0.00000	100.87896				0.00	0	
<b>Total IPF36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF36</b>										<b>0.00</b>	<b>0</b>	
IPF37 On 23/02/2026 Spot Bond					0.00000	100.85539				0.00	0	
<b>Total IPF37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF37</b>										<b>0.00</b>	<b>0</b>	
IPF38 On 23/02/2028 Spot Bond					0.00000	100.87430				0.00	0	32,704.90
<b>Total IPF38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>32,704.90</b>
<b>Total For IPF38</b>										<b>0.00</b>	<b>0</b>	<b>32,704.90</b>
IPF39 On 23/02/2029 Spot Bond					0.00000	100.87896				0.00	0	
<b>Total IPF39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF39</b>										<b>0.00</b>	<b>0</b>	
IPFC41 On 27/05/2023 Spot Bond					0.00000	100.67877				0.00	0	
<b>Total IPFC41 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IPFC41</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.69707				0.00	280,000,000	70,000,000
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>70,000,000</b>
<b>Total For IPFG01</b>										<b>0.00</b>	<b>280,000,000</b>	<b>70,000,000</b>
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.84594				0.00	0	
<b>Total IPFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG02</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			5.67000	204.49042	5.67000	204.43439				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	102.21665				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			5.57000	205.42654	5.57000	205.37080				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.96107				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.65531				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.74039				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.33720				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.56525				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.06960				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.60548				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	102.08852				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2024 Spot Bond			7.95500	101.13657	7.95500	101.11489				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.70237				0.00	0	
<b>Total IVC190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC190</b>										<b>0.00</b>	<b>0</b>	
IVC194 On 31/07/2023 Spot Bond			6.96500	101.25769	6.96500	101.23882				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.56467				0.00	0	
<b>Total IVC198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC198</b>										<b>0.00</b>	<b>0</b>	
IVC200 On 31/08/2023 Spot Bond			8.00500	100.35748	8.00500	100.33619				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.56853				0.00	0	
<b>Total IVC201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2023 Spot Bond			7.94500	100.35287	7.94500	100.33175				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.06044				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC208 On 07/06/2023 Spot Bond					0.00000	100.56912				0.00	0	193,175,50
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>193,175,50</b>
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	<b>193,175,50</b>
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC210</b>										<b>0.00</b>	<b>0</b>	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.54963				0.00	0	
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.48251				0.00	0	
<b>Total IVC214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC214</b>										<b>0.00</b>	<b>0</b>	
IVC215 On 04/04/2023 Spot Bond			6.43500	6.43500	6.43500	99.91193				0.00	0	
<b>Total IVC215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC215</b>										<b>0.00</b>	<b>0</b>	
IVC216 On 22/04/2025 Spot Bond			8.18500	104.19849	8.18500	104.17553				0.00	0	
<b>Total IVC216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC216</b>										<b>0.00</b>	<b>0</b>	
IVC217 On 02/05/2023 Spot Bond			5.51500	101.90727	5.51500	101.29493				0.00	0	
<b>Total IVC217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC217</b>										<b>0.00</b>	<b>0</b>	
IVC221 On 07/08/2023 Spot Bond			8.88000	8.88000	8.88000	101.20247				0.00	0	
<b>Total IVC221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC221</b>										<b>0.00</b>	<b>0</b>	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	101.50923				0.00	0	
<b>Total IVC222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC222</b>										<b>0.00</b>	<b>0</b>	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.48527				0.00	0	
<b>Total IVC223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC223</b>										<b>0.00</b>	<b>0</b>	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.94936				0.00	0	321,988,90
<b>Total IVC224 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>321,988,90</b>
<b>Total For IVC224</b>										<b>0.00</b>	<b>0</b>	<b>321,988,90</b>
IVC225 On 27/09/2023 Spot Bond			9.82500	9.82500	9.82500	99.58070				0.00	0	
<b>Total IVC225 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC225</b>										<b>0.00</b>	<b>0</b>	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.71662				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			9.19500	9.19500	9.19500	101.52829				0.00	0	
<b>Total IVC227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC227</b>										<b>0.00</b>	<b>0</b>	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.76024				0.00	0	
<b>Total IVC229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC229</b>										<b>0.00</b>	<b>0</b>	
IVC230 On 26/01/2024 Spot Bond			8.17000	8.17000	8.17000	102.32240				0.00	0	
<b>Total IVC230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC230</b>										<b>0.00</b>	<b>0</b>	
IVC231 On 14/10/2023 Spot Bond			8.79500	8.79500	8.79500	101.79605				0.00	0	
<b>Total IVC231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC231</b>										<b>0.00</b>	<b>0</b>	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.74202				0.00	0	
<b>Total IVC232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC232</b>										<b>0.00</b>	<b>0</b>	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.27367				0.00	0	
<b>Total IVC234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC234</b>										<b>0.00</b>	<b>0</b>	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.27217				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	97.76254				0.00	0	
<b>Total IVC237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC237</b>										<b>0.00</b>	<b>0</b>	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.27633				0.00	0	
<b>Total IVC238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC238</b>										<b>0.00</b>	<b>0</b>	
IVC239 On 02/06/2026 Spot Bond					0.00000	100.76509				0.00	0	
<b>Total IVC239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC239</b>										<b>0.00</b>	<b>0</b>	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.27287				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC240</b>										<b>0.00</b>	<b>0</b>	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.26967				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	100.75756				0.00	0	
<b>Total IVC242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC242</b>										<b>0.00</b>	<b>0</b>	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.00977				0.00	0	
<b>Total IVC243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC243</b>										<b>0.00</b>	<b>0</b>	
IVC244 On 20/12/2027 Spot Bond					0.00000	100.44961				0.00	0	
<b>Total IVC244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC244</b>										<b>0.00</b>	<b>0</b>	
IVC245 On 20/07/2028 Spot Bond					0.00000	100.19546				0.00	0	
<b>Total IVC245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC245</b>										<b>0.00</b>	<b>0</b>	
IVZ132 On 04/04/2023 Spot Bond			7.90000	7.90000	7.90000	99.82715				0.00	0	
<b>Total IVZ132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ132</b>										<b>0.00</b>	<b>0</b>	
IVZ133 On 06/04/2023 Spot Bond			7.90000	7.90000	7.90000	99.78403				0.00	0	
<b>Total IVZ133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ133</b>										<b>0.00</b>	<b>0</b>	
IVZ134 On 04/05/2023 Spot Bond			8.00000	8.00000	8.00000	99.17400				0.00	0	
<b>Total IVZ134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ134</b>										<b>0.00</b>	<b>0</b>	
IVZ135 On 11/05/2023 Spot Bond			8.00000	8.00000	8.00000	99.02333				0.00	0	
<b>Total IVZ135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ135</b>										<b>0.00</b>	<b>0</b>	
IVZ136 On 16/05/2023 Spot Bond			8.05000	8.05000	8.05000	98.90929				0.00	0	
<b>Total IVZ136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ136</b>										<b>0.00</b>	<b>0</b>	
IVZ137 On 18/05/2023 Spot Bond			8.05000	8.05000	8.05000	98.86615				0.00	0	
<b>Total IVZ137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ137</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.29182				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.89511				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.59229				0.00	0	69,721,60
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
KAP017 On 19/10/2023 Spot Bond					0.00000	101.80763				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.95937				0.00	360,000,000	90,000,00
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>360,000,000</b>	<b>90,000,00</b>
<b>Total For KAP018</b>										<b>0.00</b>	<b>360,000,000</b>	<b>90,000,00</b>
KAP019 On 28/07/2024 Spot Bond					0.00000	101.50238				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.38260				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP021 On 15/09/2026 Spot Bond					0.00000	101.32488				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.92115				0.00	0	
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.75911				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	101.92803				0.00	200,000,000	50,000,00
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For KAP024</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
KAP024 On 12/04/2027 Spot Bond					0.00000	102.13626				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>	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.04603				0.00	0	
<b>Total KAP026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP026</b>										<b>0.00</b>	<b>0</b>	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.04719				0.00	0	
<b>Total KAP027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP027</b>										<b>0.00</b>	<b>0</b>	
KAP027 On 18/11/2025 Spot Bond					0.00000	100.91811				0.00	0	
<b>Total KAP028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP028</b>										<b>0.00</b>	<b>0</b>	
KAP028 On 18/11/2027 Spot Bond					0.00000	100.93148				0.00	0	
<b>Total KAP029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP029</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			9.32500	114.19732	9.32500	120.86610				0.00	0	12,726,400
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,726,400</b>
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	<b>12,726,400</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	102.58774				0.00	412,000,000	255,009,000
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>412,000,000</b>	<b>255,009,000</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>412,000,000</b>	<b>255,009,000</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	100.57702				0.00	0	53,390,800
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>53,390,800</b>
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	<b>53,390,800</b>
LGL11 On 09/09/2026 Spot Bond					0.00000	103.94997				0.00	0	38,500,900
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>38,500,900</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	<b>38,500,900</b>
LGL12 On 04/10/2027 Spot Bond					0.00000	100.46754				0.00	0	
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL12</b>										<b>0.00</b>	<b>0</b>	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.17935				0.00	0	
<b>Total LHC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC01</b>										<b>0.00</b>	<b>0</b>	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.32621				0.00	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 LHC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC02</b>										<b>0.00</b>	<b>0</b>	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.97007				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	100.99060				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	101.01113				0.00	0	
<b>Total LRFC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC4</b>										<b>0.00</b>	<b>0</b>	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.44006				0.00	0	
<b>Total MAR01B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR01B</b>										<b>0.00</b>	<b>0</b>	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.47450				0.00	0	
<b>Total MAR02B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR02B</b>										<b>0.00</b>	<b>0</b>	
MAR03 On 17/03/2030 Spot Bond			14.20000	14.20000	14.20000	100.74786				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	100.94383				0.00	0	279,777,30
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>279,777,30</b>
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	<b>279,777,30</b>
MBF07i On 28/05/2024 Spot Bond					0.00000	100.90209				0.00	860,000,000	255,000,00
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>860,000,000</b>	<b>255,000,00</b>
<b>Total For MBF070</b>										<b>0.00</b>	<b>860,000,000</b>	<b>255,000,00</b>
MBF07 On 17/09/2024 Spot Bond					0.00000	100.46543				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.77355				0.00	0	
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF072</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 30/09/2025 Spot Bond					0.00000	99.99984				0.00	400,000,000	100,000,00
<b>Total MBF073 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,00</b>
<b>Total For MBF073</b>										<b>0.00</b>	<b>400,000,000</b>	<b>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
MBP04 On 27/07/2023 Spot Bond					0.00000	101.47382				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.17759				0.00	0	48,107,70
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>48,107,70</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	<b>48,107,70</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	100.97923				0.00	0	61,329,80
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>61,329,80</b>
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	<b>61,329,80</b>
MBP04 On 27/03/2024 Spot Bond					0.00000	100.27361				0.00	0	384,284,20
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>384,284,20</b>
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	<b>384,284,20</b>
MBP05 On 26/03/2024 Spot Bond					0.00000	100.01745				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			8.57500	8.57500	8.57500	107.15411				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.48297				0.00	0	5,000,000,00
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.92266				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	101.34011				0.00	0	13,944,30
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,944,30</b>
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	<b>13,944,30</b>
MML02 On 10/12/2026 Spot Bond			9.22500	103.00767	9.22500	102.98216				0.00	0	30,108,60
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,108,60</b>
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	<b>30,108,60</b>
MML03 On 15/03/2028 Spot Bond					0.00000	101.92368				0.00	0	
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			9.47500	94.16043	9.47500	94.04786				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 MML04</b>										<b>0.00</b>	<b>0</b>	
MML05 On 25/05/2027 Spot Bond					0.00000	101.34928				0.00	0	861,464,30
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>861,464,30</b>
<b>Total For MML05</b>										<b>0.00</b>	<b>0</b>	<b>861,464,30</b>
MML06 On 25/05/2029 Spot Bond			10.09000	103.09786	10.09000	103.06982				0.00	0	
<b>Total MML06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML06</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.52216				0.00	0	4,950,000,00
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,950,000,00</b>
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	<b>4,950,000,00</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	100.80464				0.00	0	69,721,60
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	102.19043				0.00	0	122,012,60
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>122,012,60</b>
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	<b>122,012,60</b>
MTN15 On 10/05/2024 Spot Bond					0.00000	101.74077				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.47545				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.74794				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.38101				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.60830				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	100.51491				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	102.01559				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			9.17000	99.17239	9.17000	99.14783				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	105.01956				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.97993				0.00	80,000,000	20,000,00
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>20,000,00</b>
<b>Total For MTN25</b>										<b>0.00</b>	<b>80,000,000</b>	<b>20,000,00</b>
MTN26 On 29/06/2026 Spot Bond					0.00000	101.84100				0.00	600,000,000	300,000,00
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	102.36090				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.97570				0.00	0	116,390,30
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>116,390,30</b>
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	<b>116,390,30</b>
MTN29 On 15/03/2027 Spot Bond					0.00000	101.17080				0.00	200,000,000	719,646,00
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>719,646,00</b>
<b>Total For MTN29</b>										<b>0.00</b>	<b>200,000,000</b>	<b>719,646,00</b>
MTN30 On 15/09/2028 Spot Bond					0.00000	101.99820				0.00	0	
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.73821				0.00	0	
<b>Total MTN31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN31</b>										<b>0.00</b>	<b>0</b>	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.96662				0.00	0	
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN32</b>										<b>0.00</b>	<b>0</b>	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.29219				0.00	0	124,505,70
<b>Total MTN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>124,505,70</b>
<b>Total For MTN33</b>										<b>0.00</b>	<b>0</b>	<b>124,505,70</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN35 On 14/11/2027 Spot Bond					0.00000	101.66317				0.00	0	1,957,441,80
<b>Total MTN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,957,441,80</b>
<b>Total For MTN35</b>										<b>0.00</b>	<b>0</b>	<b>1,957,441,80</b>
MTN36 On 14/11/2029 Spot Bond					0.00000	101.12875				0.00	0	3,511,009,60
<b>Total MTN36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,511,009,60</b>
<b>Total For MTN36</b>										<b>0.00</b>	<b>0</b>	<b>3,511,009,60</b>
MWAR(On 22/11/2023 Spot Bond					0.00000	100.95831				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.12893				0.00	301,200,000	150,600,00
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>301,200,000</b>	<b>150,600,00</b>
<b>Total For MWAR06</b>										<b>0.00</b>	<b>301,200,000</b>	<b>150,600,00</b>
MWAR(On 22/11/2024 Spot Bond					0.00000	100.94847				0.00	0	
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.94860				0.00	0	
<b>Total MWAR08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR08</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2025 Spot Bond					0.00000	100.91716				0.00	0	
<b>Total MWAR09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR09</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.85905				0.00	0	
<b>Total MWAR10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR10</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.27962				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.31290				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.34341				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			8.97500	101.94668	8.97500	101.92234				0.00	0	
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>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
<b>Total For NAM03</b>									<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			10.08500	102.83612	10.08500	102.80818			0.00	0	375,384,20
<b>Total NAM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>375,384,20</b>
<b>Total For NAM04</b>									<b>0.00</b>	<b>0</b>	<b>375,384,20</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	101.64007			0.00	0	
<b>Total NBG02G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>									<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.43169			0.00	0	69,721,60
<b>Total NBG03G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
<b>Total For NBG03G</b>									<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
NBG05 On 25/10/2024 Spot Bond					0.00000	101.55186			0.00	0	78,088,10
<b>Total NBG05G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>78,088,10</b>
<b>Total For NBG05G</b>									<b>0.00</b>	<b>0</b>	<b>78,088,10</b>
NBG06 On 29/07/2028 Spot Bond					0.00000	101.42197			0.00	0	
<b>Total NBG06G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>									<b>0.00</b>	<b>0</b>	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.36528			0.00	0	
<b>Total NBG07G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG07G</b>									<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			8.51500	101.41698	8.51500	101.39400			0.00	0	91,094,70
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>91,094,70</b>
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	<b>91,094,70</b>
NBK16 On 12/02/2025 Spot Bond			8.72500	102.41598	8.72500	102.39183			0.00	0	66,841,20
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>66,841,20</b>
<b>Total For NBK16A</b>									<b>0.00</b>	<b>0</b>	<b>66,841,20</b>
NBK17 On 22/04/2026 Spot Bond			8.85500	107.24247	8.85500	107.21694			0.00	0	
<b>Total NBK17A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK17A</b>									<b>0.00</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			8.95000	107.20843	8.95000	107.18264			0.00	0	101,699,80
<b>Total NBK20A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>101,699,80</b>
<b>Total For NBK20A</b>									<b>0.00</b>	<b>0</b>	<b>101,699,80</b>
NBK21 On 21/07/2027 Spot Bond			9.05000	107.53490	9.05000	107.50860		181,000,000,000.00	0.00	20,000,000	10,000,00
<b>Total NBK21A SPOT</b>								<b>181,000,000,000.00</b>		<b>20,000,000</b>	<b>10,000,00</b>
<b>Total For NBK21A</b>								<b>181,000,000,000.00</b>		<b>20,000,000</b>	<b>10,000,00</b>
NBK23 On 19/11/2025 Spot Bond			7.70300	110.86784	7.70300	110.84470			0.00	0	2,300,00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,300,00</b>
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	<b>2,300,00</b>
NBK24/ On 19/11/2027 Spot Bond			8.74500	112.16567	8.74500	112.13915				0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK25/ On 12/02/2025 Spot Bond					0.00000	102.62241				0.00	0	209,854,80
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>209,854,80</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>209,854,80</b>
NBK26/ On 10/05/2023 Spot Bond			100.00000	94.93605	100.00000	94.70222				0.00	0	1,000,000,00
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK26/ On 22/04/2026 Spot Bond					0.00000	104.09942				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27/ On 10/05/2026 Spot Bond			8.67000	110.95945	8.67000	110.93344				0.00	0	68,979,80
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>68,979,80</b>
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	<b>68,979,80</b>
NBK28/ On 02/08/2023 Spot Bond			7.73500	102.31636	7.73500	102.29523				0.00	0	91,705,50
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>91,705,50</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>91,705,50</b>
NBK29/ On 31/07/2026 Spot Bond			8.81500	106.46785	8.81500	106.44248				0.00	0	53,638,60
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>53,638,60</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>53,638,60</b>
NBK30/ On 20/02/2024 Spot Bond			8.54500	101.90556	8.54500	101.88201				0.00	0	7,200,00
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,200,00</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>7,200,00</b>
NBK31/ On 09/11/2023 Spot Bond			8.31500	104.31109	8.31500	104.28762				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>	
NBK35/ On 10/05/2023 Spot Bond					0.00000	101.38857				0.00	0	454,332,50
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>454,332,50</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>454,332,50</b>
NBK36/ On 10/05/2026 Spot Bond					0.00000	103.97061				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK4 On 28/10/2024 Spot Bond					0.00000	84.34576				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.97282				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.82313				0.00	0	177,397,40
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>177,397,40</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>177,397,40</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	101.60279				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.94724				0.00	22,100,000,000	11,050,000,00
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>22,100,000,000</b>	<b>11,050,000,00</b>
<b>Total For NBK47B</b>										<b>0.00</b>	<b>22,100,000,000</b>	<b>11,050,000,00</b>
NBK49I On 09/11/2023 Spot Bond					0.00000	101.44994				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.71267				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.36975				0.00	0	69,721,60
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	101.43134				0.00	0	69,721,60
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
NBK54I On 21/02/2029 Spot Bond					0.00000	101.37076				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.81559				0.00	200,000,000	154,582,20
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>154,582,20</b>
<b>Total For NBKB56</b>										<b>0.00</b>	<b>200,000,000</b>	<b>154,582,20</b>
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.58122				0.00	0	5,139,443,10
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,139,443,10</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	<b>5,139,443,10</b>
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.10972				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.94498				0.00	0	42,530,00
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>42,530,00</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	<b>42,530,00</b>
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.70861				0.00	0	104,582,20
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>104,582,20</b>
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	<b>104,582,20</b>
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.86889				0.00	320,000,000	160,000,00
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,000,00</b>
<b>Total For NBKB62</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,000,00</b>
NBKB6 On 21/02/2026 Spot Bond					0.00000	100.81159				0.00	0	
<b>Total NBKB63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB63</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2028 Spot Bond					0.00000	102.20182				0.00	0	
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 21/02/2028 Spot Bond					0.00000	100.85036				0.00	0	200,000,00
<b>Total NBKB65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For NBKB65</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
NBKB6 On 21/02/2030 Spot Bond					0.00000	100.90056				0.00	0	
<b>Total NBKB66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB66</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 21/02/2033 Spot Bond					0.00000	100.90752				0.00	0	
<b>Total NBKB67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB67</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.12501				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
NCLN8 On 20/03/2024 Spot Bond			10.07000	100.84397	10.07000	100.81705				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	100.25702				0.00	0	75,663,80
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>75,663,80</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>75,663,80</b>
NCLN8 On 20/03/2024 Spot Bond			9.72500	100.99889	9.72500	100.97283				0.00	0	74,186,00
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>74,186,00</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>74,186,00</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.25836				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.26034				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.26301				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.64856				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.64856				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.86535				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.13151				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.52223				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.94530				0.00	600,000,000	600,925,20
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>600,925,20</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NGL07</b>										<b>0.00</b>	<b>600,000,000</b>	<b>600,925,20</b>
NGL08 On 02/07/2025 Spot Bond					0.00000	103.90959				0.00	400,000,000	833,181,00
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>833,181,00</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>400,000,000</b>	<b>833,181,00</b>
NGL09 On 19/06/2026 Spot Bond					0.00000	101.09231				0.00	400,000,000	434,804,10
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>434,804,10</b>
<b>Total For NGL09</b>										<b>0.00</b>	<b>400,000,000</b>	<b>434,804,10</b>
NGL10 On 27/12/2026 Spot Bond					0.00000	100.01604				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	100.99250				0.00	0	
<b>Total NGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL11</b>										<b>0.00</b>	<b>0</b>	
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.57146				0.00	0	9,400,00
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,400,00</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	<b>9,400,00</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	101.94354				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	106.07765				0.00	0	10,400,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,400,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>10,400,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	103.34913				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	105.10949				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	105.78794				0.00	670,000,000	670,000,00
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>670,000,000</b>	<b>670,000,00</b>
<b>Total For NGT107</b>										<b>0.00</b>	<b>670,000,000</b>	<b>670,000,00</b>
NGT10 On 08/09/2026 Spot Bond					0.00000	104.03819				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	101.61799				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.57431				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	102.00512				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	100.55102				0.00	0	
<b>Total NGT112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT112</b>										<b>0.00</b>	<b>0</b>	
NGT1G(On 16/06/2026 Spot Bond					0.00000	102.47697				0.00	0	290,000,00
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
NHM01(On 13/12/2024 Spot Bond					0.00000	100.49559				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01(On 11/05/2025 Spot Bond					0.00000	106.10368				0.00	20,000,000	3,010,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>3,010,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>20,000,000</b>	<b>3,010,000,00</b>
NHM01(On 25/05/2023 Spot Bond					0.00000	101.35950				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01(On 25/05/2024 Spot Bond					0.00000	103.80411				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM02(On 25/11/2023 Spot Bond					0.00000	102.62975				0.00	0	9,140,000,00
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,140,000,00</b>
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	<b>9,140,000,00</b>
NHM02(On 26/11/2026 Spot Bond					0.00000	103.09936				0.00	0	
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM021</b>										<b>0.00</b>	<b>0</b>	
NHM02(On 23/09/2027 Spot Bond					0.00000	100.21471				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 21/10/2025 Spot Bond					0.00000	101.86525				0.00	0	
<b>Total NHM023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM023</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.59000	5.59000	5.59000	230.00479				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			4.38000	4.38000	4.38000	216.89992				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			3.92300	3.92300	3.92300	166.21970				0.00	0	
<b>Total NI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI25</b>										<b>0.00</b>	<b>0</b>	
NI29 On 31/03/2029 Spot Bond			4.90000	4.90000	4.90000	115.78023			490,000,000,000.00	100,000,000	50,000,000	
<b>Total NI29 SPOT</b>									<b>490,000,000,000.00</b>	<b>100,000,000</b>	<b>50,000,000</b>	
<b>Total For NI29</b>									<b>490,000,000,000.00</b>	<b>100,000,000</b>	<b>50,000,000</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.41000	5.41000	5.41000	117.28468				0.00	0	
<b>Total NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	
NILB11 On 31/01/2025 Spot Bond			4.02800	4.02800	4.02800	165.91031				0.00	0	
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	276.73927	3.45000	276.67995				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			3.82800	3.82800	3.82800	166.50026				0.00	0	
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			4.02500	4.02500	4.02500	220.48160				0.00	0	
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	
NILB15 On 31/03/2028 Spot Bond			4.17000	219.06174	4.17000	219.01054				0.00	0	
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			5.43000	91.36968	5.43000	117.00973				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	100.59104				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	146.33074				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	101.59803				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	101.88792				0.00	0	3,600,00
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,600,00</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	<b>3,600,00</b>
NN026 On 21/11/2025 Spot Bond					0.00000	101.53300				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	101.68482				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	100.75379				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	100.04844				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.92905				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.27171				0.00	0	5,300,00
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,300,00</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	<b>5,300,00</b>
NN046 On 13/05/2027 Spot Bond					0.00000	101.28295				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	101.16381				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	98.09442				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	89.29349				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	96.05326				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	100.44536				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	95.92900				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	94.90384				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	100.63895				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	100.09203				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN104 On 18/06/2024 Spot Bond					0.00000	100.26431				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	100.40476				0.00	0	
<b>Total NN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN106</b>										<b>0.00</b>	<b>0</b>	
NN107 On 18/06/2024 Spot Bond					0.00000	100.26431				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	98.30411				0.00	0	
<b>Total NN116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN116</b>										<b>0.00</b>	<b>0</b>	
NN120 On 05/11/2026 Spot Bond					0.00000	97.27835				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
<b>Total NN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN162</b>										<b>0.00</b>	<b>0</b>	
NN163 On 21/06/2027 Spot Bond					0.00000	100.26323				0.00	0	
<b>Total NN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN163</b>										<b>0.00</b>	<b>0</b>	
NN176 On 18/06/2024 Spot Bond					0.00000	100.25277				0.00	0	
<b>Total NN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN176</b>										<b>0.00</b>	<b>0</b>	
NN177 On 12/11/2025 Spot Bond			10.10500	10.10500	10.10500	102.53686				0.00	0	
<b>Total NN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN177</b>										<b>0.00</b>	<b>0</b>	
NN178 On 02/04/2029 Spot Bond			9.72500	9.72500	9.72500	104.21917				0.00	0	
<b>Total NN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN178</b>										<b>0.00</b>	<b>0</b>	
NN179 On 15/09/2028 Spot Bond			9.75000	9.75000	9.75000	102.93439				0.00	0	
<b>Total NN179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN179</b>										<b>0.00</b>	<b>0</b>	
NN196 On 22/02/2024 Spot Bond					0.00000	100.88041				0.00	0	
<b>Total NN196 SPOT</b>										<b>0.00</b>	<b>0</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 NN196</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 12/06/2025 Spot Bond					0.00000	106.48344				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	137.89000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	126.86000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 15/07/2025 Spot Bond					0.00000	140.53000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 07/07/2025 Spot Bond					0.00000	138.31000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 21/09/2023 Spot Bond					0.00000	136.55726				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
<b>Total NNF080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF080</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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 30/05/2023 Spot Bond					0.00000	100.68862				0.00	0	
<b>Total NNF091 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF091</b>										<b>0.00</b>	<b>0</b>	
NNF091 On 17/08/2023 Spot Bond					0.00000	100.92720				0.00	0	
<b>Total NNF092 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF092</b>										<b>0.00</b>	<b>0</b>	
NNF092 On 30/05/2023 Spot Bond					0.00000	100.68213				0.00	0	
<b>Total NNF093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF093</b>										<b>0.00</b>	<b>0</b>	
NNF093 On 30/05/2023 Spot Bond					0.00000	100.68659				0.00	0	
<b>Total NNF094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF094</b>										<b>0.00</b>	<b>0</b>	
NNF094 On 13/06/2023 Spot Bond					0.00000	100.37260				0.00	0	
<b>Total NNF095 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF095</b>										<b>0.00</b>	<b>0</b>	
NNF095 On 20/06/2023 Spot Bond					0.00000	100.30039				0.00	0	
<b>Total NNF096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF096</b>										<b>0.00</b>	<b>0</b>	
NNF096 On 20/06/2023 Spot Bond					0.00000	100.30039				0.00	0	
<b>Total NNF097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF097</b>										<b>0.00</b>	<b>0</b>	
NNF097 On 27/06/2023 Spot Bond					0.00000	100.28430				0.00	0	
<b>Total NNF098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF098</b>										<b>0.00</b>	<b>0</b>	
NNF098 On 29/03/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NNF099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF099</b>										<b>0.00</b>	<b>0</b>	
NNF099 On 30/03/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.97277				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.24975				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.98468				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.91469				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.93848				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.94819				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.36127				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.95364				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.00641				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	100.96761				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.10683				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.84618				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 31/05/2023 Spot Bond			4.65000	214.19646	4.65000	214.14361				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 30/11/2028 Spot Bond			10.83500	109.91416	10.83500	109.88230				0.00	0	2,533,270,20
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,533,270,20</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>2,533,270,20</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	16.92570	100.00000	16.88803				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.03808				0.00	0	
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.49010				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.97692				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.46625				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.21797				0.00	300,000,000	75,000,00
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>75,000,00</b>
<b>Total For NTC34</b>										<b>0.00</b>	<b>300,000,000</b>	<b>75,000,00</b>
NTC35 On 07/09/2025 Spot Bond					0.00000	100.54044				0.00	0	
<b>Total NTC35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC35</b>										<b>0.00</b>	<b>0</b>	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.91927				0.00	0	5,000,000,00
<b>Total NTC36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For NTC36</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
NTC37 On 12/10/2027 Spot Bond					0.00000	101.85424				0.00	0	
<b>Total NTC37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC37</b>										<b>0.00</b>	<b>0</b>	
NTC38 On 14/02/2026 Spot Bond					0.00000	101.18115				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 NTC38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For NTC38</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
NTC39 On 14/02/2028 Spot Bond					0.00000	101.07637				0.00	0	
<b>Total NTC39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC39</b>										<b>0.00</b>	<b>0</b>	
NTCG0 On 19/03/2024 Spot Bond					0.00000	100.27765				0.00	400,000,000	100,000,000
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For NTCG01</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
OML07 On 19/03/2025 Spot Bond			7.99500	105.64227	7.99500	105.61977				0.00	0	1,530,000,000
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,000</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,000</b>
OML10 On 14/09/2025 Spot Bond			8.47500	106.76562	8.47500	106.74154				0.00	0	815,211,900
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>815,211,900</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>815,211,900</b>
OML11 On 11/06/2024 Spot Bond					0.00000	101.06178				0.00	0	667,085,300
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>667,085,300</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>667,085,300</b>
OML12 On 12/11/2025 Spot Bond					0.00000	102.99370				0.00	0	480,421,000
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>480,421,000</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	<b>480,421,000</b>
OML13 On 23/09/2026 Spot Bond					0.00000	101.18604				0.00	0	
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	
OML14 On 23/06/2027 Spot Bond					0.00000	100.76725				0.00	0	
<b>Total OML14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML14</b>										<b>0.00</b>	<b>0</b>	
OML15 On 28/10/2027 Spot Bond					0.00000	101.45427				0.00	0	
<b>Total OML15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML15</b>										<b>0.00</b>	<b>0</b>	
PARS0 On 13/12/2025 Spot Bond					0.00000	100.74072				0.00	0	400,000,000
<b>Total PARS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For PARS01</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
PARS0 On 13/12/2027 Spot Bond					0.00000	100.94969				0.00	0	
<b>Total PARS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PARS02</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
PEP02 On 10/03/2025 Spot Bond					0.00000	101.45569				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.70264				0.00	180,000,000	577,848,000
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>577,848,000</b>
<b>Total For PEP03</b>										<b>0.00</b>	<b>180,000,000</b>	<b>577,848,000</b>
PEP04 On 05/05/2026 Spot Bond					0.00000	102.35381				0.00	0	550,000,000
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>550,000,000</b>
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	<b>550,000,000</b>
PEP05 On 06/03/2026 Spot Bond					0.00000	100.56017				0.00	0	
<b>Total PEP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP05</b>										<b>0.00</b>	<b>0</b>	
PEP06 On 06/03/2028 Spot Bond					0.00000	100.56980				0.00	0	
<b>Total PEP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP06</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	99.69948				0.00	0	
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.78079				0.00	200,000,000	50,000,000
<b>Total PMM58 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
<b>Total For PMM58</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,000</b>
PMM59 On 28/02/2025 Spot Bond					0.00000	100.76057				0.00	0	
<b>Total PMM59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM59</b>										<b>0.00</b>	<b>0</b>	
PMM60 On 28/02/2026 Spot Bond					0.00000	100.77280				0.00	0	
<b>Total PMM60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM60</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			8.36000	109.58901	8.32500	109.67928			316,691,369,008,000.00	1,942,187,962,800	326,569,770,300	
<b>Total R186 SPOT</b>									<b>16,691,369,008,000.00</b>	<b>942,187,962,800</b>	<b>326,569,770,300</b>	
<b>Total For R186</b>									<b>16,691,369,008,000.00</b>	<b>942,187,962,800</b>	<b>326,569,770,300</b>	
R197 On 07/12/2023 Spot Bond			2.90000	334.56906	3.00000	334.27945			759,191,000,000,000.00	261,790,000,000	501,539,181,500	
<b>Total R197 SPOT</b>									<b>9,191,000,000,000.00</b>	<b>261,790,000,000</b>	<b>501,539,181,500</b>	
<b>Total For R197</b>									<b>9,191,000,000,000.00</b>	<b>261,790,000,000</b>	<b>501,539,181,500</b>	
R202 On 07/12/2033 Spot Bond			4.54900	251.49202	4.59000	250.54290			357,553,513,920,300.00	78,600,464,700	82,420,829,700	
<b>Total R202 SPOT</b>									<b>7,553,513,920,300.00</b>	<b>78,600,464,700</b>	<b>82,420,829,700</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
<b>Total For R202</b>									<b>57,553,513,920,300.00</b>	<b>78,600,464,700</b>	<b>82,420,829,70</b>
R2030 On 31/01/2030 Spot Bond			9.89000	92.04970	9.91000	91.93325			178,561,969,851,000.00	1,568,105,355,900	2,863,828,069,30
<b>Total R2030 SPOT</b>									<b>178,561,969,851,000.00</b>	<b>1,568,105,355,900</b>	<b>2,863,828,069,30</b>
<b>Total For R2030</b>									<b>178,561,969,851,000.00</b>	<b>1,568,105,355,900</b>	<b>2,863,828,069,30</b>
R2032 On 31/03/2032 Spot Bond			10.60000	86.58106	10.59000	86.60845			871,255,680,480,000.00	2,535,024,120,800	1,717,958,395,50
<b>Total R2032 SPOT</b>									<b>871,255,680,480,000.00</b>	<b>2,535,024,120,800</b>	<b>1,717,958,395,50</b>
<b>Total For R2030</b>									<b>1,748,225,540,830,000.00</b>	<b>5,103,129,476,700</b>	<b>3,585,786,464,800</b>
<b>Total For R2032</b>									<b>871,255,680,480,000.00</b>	<b>2,535,024,120,800</b>	<b>1,717,958,395,50</b>
R2035 On 28/02/2035 Spot Bond			11.24000	85.40667	11.23000	85.43895			556,423,458,724,000.00	2,006,799,240,100	1,458,444,935,60
<b>Total R2035 SPOT</b>									<b>556,423,458,724,000.00</b>	<b>2,006,799,240,100</b>	<b>1,458,444,935,60</b>
<b>Total For R2032</b>									<b>1,412,079,139,204,000.00</b>	<b>5,338,043,360,900</b>	<b>3,916,391,331,100</b>
<b>Total For R2035</b>									<b>556,423,458,724,000.00</b>	<b>2,006,799,240,100</b>	<b>1,458,444,935,60</b>
R2037 On 31/01/2037 Spot Bond			11.52000	80.70923	11.52000	80.68426			411,799,747,072,000.00	2,032,274,283,600	1,500,756,148,50
<b>Total R2037 SPOT</b>									<b>411,799,747,072,000.00</b>	<b>2,032,274,283,600</b>	<b>1,500,756,148,50</b>
<b>Total For R2037</b>									<b>411,799,747,072,000.00</b>	<b>2,032,274,283,600</b>	<b>1,500,756,148,50</b>
R2040 On 31/01/2040 Spot Bond			11.71500	81.67178	11.72500	81.58477			502,644,096,290,000.00	1,408,676,406,000	1,667,862,075,50
<b>Total R2040 SPOT</b>									<b>502,644,096,290,000.00</b>	<b>1,408,676,406,000</b>	<b>1,667,862,075,50</b>
<b>Total For R2040</b>									<b>502,644,096,290,000.00</b>	<b>1,408,676,406,000</b>	<b>1,667,862,075,50</b>
R2044 On 31/01/2044 Spot Bond			11.82000	77.79867	11.83000	77.71244			940,365,415,750,000.00	1,517,797,412,500	2,630,578,777,60
<b>Total R2044 SPOT</b>									<b>940,365,415,750,000.00</b>	<b>1,517,797,412,500</b>	<b>2,630,578,777,60</b>
<b>Total For R2044</b>									<b>940,365,415,750,000.00</b>	<b>1,517,797,412,500</b>	<b>2,630,578,777,60</b>
R2048 On 28/02/2048 Spot Bond			11.72000	76.86234	11.72000	76.83856			242,691,623,048,000.00	3,177,704,063,400	3,498,233,463,40
<b>Total R2048 SPOT</b>									<b>242,691,623,048,000.00</b>	<b>3,177,704,063,400</b>	<b>3,498,233,463,40</b>
<b>Total For R2048</b>									<b>242,691,623,048,000.00</b>	<b>3,177,704,063,400</b>	<b>3,498,233,463,40</b>
R209 On 31/03/2036 Spot Bond			11.26500	66.19192	11.26500	66.17200			266,243,103,842,000.00	911,339,822,800	736,773,142,80
<b>Total R209 SPOT</b>									<b>266,243,103,842,000.00</b>	<b>911,339,822,800</b>	<b>736,773,142,80</b>
<b>Total For R209</b>									<b>266,243,103,842,000.00</b>	<b>911,339,822,800</b>	<b>736,773,142,80</b>
R210 On 31/03/2028 Spot Bond			3.57000	225.22059	3.67000	224.13111			412,260,325,953,000.00	115,479,082,900	311,093,490,10
<b>Total R210 SPOT</b>									<b>412,260,325,953,000.00</b>	<b>115,479,082,900</b>	<b>311,093,490,10</b>
<b>Total For R210</b>									<b>412,260,325,953,000.00</b>	<b>115,479,082,900</b>	<b>311,093,490,10</b>
R213 On 28/02/2031 Spot Bond			10.35500	82.74793	10.36000	82.70177			833,973,894,809,500.00	1,335,970,438,900	1,314,731,359,50
<b>Total R213 SPOT</b>									<b>833,973,894,809,500.00</b>	<b>1,335,970,438,900</b>	<b>1,314,731,359,50</b>
<b>Total For R213</b>									<b>833,973,894,809,500.00</b>	<b>1,335,970,438,900</b>	<b>1,314,731,359,50</b>
R214 On 28/02/2041 Spot Bond			11.57000	62.55607	11.57500	62.51098			930,144,898,582,000.00	944,697,052,600	615,207,332,20
<b>Total R214 SPOT</b>									<b>930,144,898,582,000.00</b>	<b>944,697,052,600</b>	<b>615,207,332,20</b>
<b>Total For R214</b>									<b>930,144,898,582,000.00</b>	<b>944,697,052,600</b>	<b>615,207,332,20</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.08360			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	Op Intere
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.47777				0.00	0	200,000,00
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.73702				0.00	0	
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.61200				0.00	0	780,000,00
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>780,000,00</b>
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	<b>780,000,00</b>
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.58616				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.29877				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.11000				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.36024				0.00	210,000,000	52,500,00
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>210,000,000</b>	<b>52,500,00</b>
<b>Total For RDFB27</b>										<b>0.00</b>	<b>210,000,000</b>	<b>52,500,00</b>
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.48100				0.00	0	
<b>Total RDFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG01</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2027 Spot Bond					0.00000	99.97966				0.00	0	
<b>Total RDFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG02</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.20393				0.00	0	
<b>Total RDFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG03</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.21027				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.51813				0.00	0	
<b>Total RDFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG05</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.52264				0.00	0	
<b>Total RDFG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG06</b>										<b>0.00</b>	<b>0</b>	
RED13 On 13/05/2026 Spot Bond					0.00000	101.60848				0.00	0	570,000,00
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>570,000,00</b>
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	<b>570,000,00</b>
RED15 On 31/01/2028 Spot Bond					0.00000	97.26686				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16 On 07/12/2023 Spot Bond					0.00000	100.80355				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED17 On 14/11/2025 Spot Bond					0.00000	101.41914				0.00	0	
<b>Total RED171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED171</b>										<b>0.00</b>	<b>0</b>	
RED30 On 17/11/2023 Spot Bond					0.00000	101.53055				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40 On 29/01/2024 Spot Bond					0.00000	102.08588				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2023 Spot Bond					0.00000	100.80844				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60 On 09/08/2024 Spot Bond					0.00000	100.59766				0.00	551,919,080	275,959,54
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>551,919,080</b>	<b>275,959,54</b>
<b>Total For RED603</b>										<b>0.00</b>	<b>551,919,080</b>	<b>275,959,54</b>
RED70 On 17/04/2023 Spot Bond					0.00000	102.71934				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	103.00094				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</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 RED705</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	101.59291				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	101.97524				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	101.71097				0.00	80,000,000	296,487,70
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>296,487,70</b>
<b>Total For RES52</b>										<b>0.00</b>	<b>80,000,000</b>	<b>296,487,70</b>
RES53 On 20/09/2025 Spot Bond					0.00000	100.25589				0.00	0	239,615,30
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>239,615,30</b>
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	<b>239,615,30</b>
RES59 On 13/10/2027 Spot Bond					0.00000	101.86491				0.00	0	
<b>Total RES59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES59</b>										<b>0.00</b>	<b>0</b>	
RES60 On 06/12/2025 Spot Bond					0.00000	100.57517				0.00	200,000,000	50,000,00
<b>Total RES60 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,00</b>
<b>Total For RES60</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,00</b>
RES61 On 15/12/2027 Spot Bond					0.00000	100.37337				0.00	0	
<b>Total RES61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES61</b>										<b>0.00</b>	<b>0</b>	
RES62 On 13/02/2028 Spot Bond					0.00000	101.12130				0.00	0	
<b>Total RES62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES62</b>										<b>0.00</b>	<b>0</b>	
RES63 On 15/09/2026 Spot Bond					0.00000	100.35913				0.00	0	
<b>Total RES63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES63</b>										<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.24532				0.00	0	
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.24452				0.00	0	664,005,20
<b>Total RFCA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>664,005,20</b>
<b>Total For RFCA2</b>										<b>0.00</b>	<b>0</b>	<b>664,005,20</b>
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.25545				0.00	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 RFCB1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB1</b>										<b>0.00</b>	<b>0</b>	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.25279				0.00	0	
<b>Total RFCB2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB2</b>										<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.26743				0.00	0	
<b>Total RFCC1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC1</b>										<b>0.00</b>	<b>0</b>	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.26477				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	100.29666				0.00	0	
<b>Total RFCD1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD1</b>										<b>0.00</b>	<b>0</b>	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.29400				0.00	0	
<b>Total RFCD2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD2</b>										<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RN2027 On 11/07/2027 Spot Bond					0.00000	104.50507				0.00	0	3,362,592,90
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,362,592,90</b>
<b>Total For RN2027</b>										<b>0.00</b>	<b>0</b>	<b>3,362,592,90</b>
RW23 On 10/12/2023 Spot Bond			9.25500	103.04232	9.25500	103.01672				0.00	0	60,440,00
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,440,00</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>60,440,00</b>
RW28 On 10/12/2028 Spot Bond			11.45500	98.12835	11.45500	98.09833				0.00	0	1,150,541,30
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,150,541,30</b>
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	<b>1,150,541,30</b>
RW31 On 30/06/2031 Spot Bond			11.66000	97.55441	11.66000	97.52405				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.55316				0.00	0	3,300,000,00
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,300,000,00</b>
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	<b>3,300,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
RWL28 On 30/06/2028 Spot Bond			10.59000	98.89946	10.59000	98.87143			0.00	0	
<b>Total RWL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RWL28</b>									<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.55023			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	101.87257			0.00	0	69,721,60
<b>Total SBN03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
<b>Total For SBN03</b>									<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
SBS20 On 15/05/2026 Spot Bond			9.00000	106.56035	9.00000	106.53443			0.00	0	214,624,40
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>214,624,40</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>214,624,40</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	103.57285			0.00	0	2,252,152,90
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,252,152,90</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	<b>2,252,152,90</b>
SBS27 On 20/02/2024 Spot Bond			8.64500	102.32271	8.64500	102.29880		1,729,000,000,000.00	200,000,000	9,910,662,00	
<b>Total SBS27 SPOT</b>								<b>1,729,000,000,000.00</b>	<b>200,000,000</b>	<b>9,910,662,00</b>	
<b>Total For SBS27</b>								<b>1,729,000,000,000.00</b>	<b>200,000,000</b>	<b>9,910,662,00</b>	
SBS3 On 25/05/2026 Spot Bond			8.87500	101.01414	8.87500	100.98991			0.00	0	169,160,80
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>169,160,80</b>
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	<b>169,160,80</b>
SBS31 On 12/06/2027 Spot Bond			9.32500	104.47239	9.32500	104.44624			0.00	0	324,995,50
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>324,995,50</b>
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>324,995,50</b>
SBS34 On 19/09/2024 Spot Bond			8.69500	102.22002	8.69500	102.19638			0.00	0	
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			8.64500	102.24943	8.64500	102.22553			0.00	0	
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			10.16000	99.43084	10.16000	99.40362			0.00	0	
<b>Total SBS39 SPOT</b>									<b>0.00</b>	<b>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
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			8.75000	108.40057	8.75000	108.37492				0.00	0	61,008,20
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>61,008,20</b>
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	<b>61,008,20</b>
SBS43 On 12/11/2027 Spot Bond			9.35000	109.54312	9.35000	109.51548			190,740,000,000.00		20,400,000	158,683,10
<b>Total SBS43 SPOT</b>									<b>190,740,000,000.00</b>		<b>20,400,000</b>	<b>158,683,10</b>
<b>Total For SBS43</b>									<b>190,740,000,000.00</b>		<b>20,400,000</b>	<b>158,683,10</b>
SBS51 On 31/01/2024 Spot Bond			8.61500	8.61500	8.61500	102.46453				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	103.87409				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.47732				0.00	400,000,000	1,710,229,20
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>1,710,229,20</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>400,000,000</b>	<b>1,710,229,20</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	101.42326				0.00	0	527,254,50
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>527,254,50</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>527,254,50</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	102.83771				0.00	200,000,000	757,839,10
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>757,839,10</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>200,000,000</b>	<b>757,839,10</b>
SBS62 On 31/01/2024 Spot Bond					0.00000	101.80753				0.00	0	41,853,80
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>41,853,80</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	<b>41,853,80</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	102.17115				0.00	0	209,164,60
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>209,164,60</b>
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	<b>209,164,60</b>
SBS64 On 31/01/2029 Spot Bond					0.00000	102.29677				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.36718				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.57572				0.00	0	535,165,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>535,165,90</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>535,165,90</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	101.28988				0.00	160,000,000	591,161,70
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>591,161,70</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>160,000,000</b>	<b>591,161,70</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	100.70085				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.74712				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	101.48242				0.00	0	3,000,000,00
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
SBS72 On 02/02/2029 Spot Bond					0.00000	100.82943				0.00	0	2,250,865,70
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,250,865,70</b>
<b>Total For SBS72</b>										<b>0.00</b>	<b>0</b>	<b>2,250,865,70</b>
SBS74 On 26/04/2025 Spot Bond					0.00000	101.80215				0.00	0	
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS74</b>										<b>0.00</b>	<b>0</b>	
SBS75 On 26/04/2027 Spot Bond					0.00000	102.20209				0.00	0	2,813,581,90
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,813,581,90</b>
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	<b>2,813,581,90</b>
SBS76 On 26/04/2032 Spot Bond					0.00000	102.10699				0.00	0	
<b>Total SBS76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS76</b>										<b>0.00</b>	<b>0</b>	
SBS77 On 19/10/2027 Spot Bond					0.00000	102.05412				0.00	0	
<b>Total SBS77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS77</b>										<b>0.00</b>	<b>0</b>	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.68117				0.00	0	
<b>Total SBS78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS78</b>										<b>0.00</b>	<b>0</b>	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.31420				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS80 On 03/02/2028 Spot Bond			9.44000	9.44000	9.44000	100.26025				0.00	0	
<b>Total SBS80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS80</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			3.90000	332.36053	3.90000	332.28525			390,000,000,000.00		100,000,000	50,000,000
<b>Total SBSI11 SPOT</b>									<b>390,000,000,000.00</b>		<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For SBSI11</b>									<b>390,000,000,000.00</b>		<b>100,000,000</b>	<b>50,000,000</b>
SBSI14 On 07/12/2033 Spot Bond			5.34000	5.34000	5.34000	234.94426				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.76372				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.18779				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT103 On 31/03/2024 Spot Bond					0.00000	102.35473				0.00	430,800,000	226,400,000
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>430,800,000</b>	<b>226,400,000</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>430,800,000</b>	<b>226,400,000</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	104.17032				0.00	0	449,500,000
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>449,500,000</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	<b>449,500,000</b>
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	700,000,000
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
SBT106 On 31/12/2026 Spot Bond					0.00000	103.26256				0.00	0	5,100,000,000
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,100,000,000</b>
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	<b>5,100,000,000</b>
SBT107 On 08/04/2027 Spot Bond					0.00000	102.40398				0.00	0	4,700,000,000
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,700,000,000</b>
<b>Total For SBT107</b>										<b>0.00</b>	<b>0</b>	<b>4,700,000,000</b>
SBT108 On 13/07/2027 Spot Bond					0.00000	104.78124				0.00	0	5,300,000,000
<b>Total SBT108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,300,000,000</b>
<b>Total For SBT108</b>										<b>0.00</b>	<b>0</b>	<b>5,300,000,000</b>
SBT109 On 31/12/2027 Spot Bond					0.00000	100.22694				0.00	60,000,000	30,000,000
<b>Total SBT109 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For SBT109</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	101.44167				0.00	400,000,000	701,579,700
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>701,579,700</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>400,000,000</b>	<b>701,579,700</b>
SBT203 On 03/12/2023 Spot Bond			9.21000	104.10269	9.21000	104.07694				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>	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.89016				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>	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.53917				0.00	0	2,950,000,000
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,950,000,000</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	<b>2,950,000,000</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	104.31028				0.00	0	4,750,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,750,000,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	<b>4,750,000,000</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	103.15745				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>	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.33320				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.75998				0.00	0	677,140,100
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>677,140,100</b>
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	<b>677,140,100</b>
SLI6 On 16/08/2028 Spot Bond					0.00000	101.51791				0.00	0	457,269,800
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>457,269,800</b>
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	<b>457,269,800</b>
SLI7 On 16/08/2028 Spot Bond			9.27500	97.42400	9.27500	97.39960				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.31910				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.10113				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.08946				0.00	0	
<b>Total SLRA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA8</b>										<b>0.00</b>	<b>0</b>	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.12426				0.00	0	
<b>Total SLRA9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA9</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.14771				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	101.13604				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.11274				0.00	0	
<b>Total SLRB8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB8</b>										<b>0.00</b>	<b>0</b>	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.14751				0.00	0	
<b>Total SLRB9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB9</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.17098				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.16513				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.15927				0.00	0	
<b>Total SLRC8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC8</b>										<b>0.00</b>	<b>0</b>	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.19400				0.00	0	
<b>Total SLRC9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC9</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			9.05000	105.57089	9.05000	105.54480				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SNT05 On 30/11/2025 Spot Bond					0.00000	100.76761				0.00	0	229,383,60
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>229,383,60</b>
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	<b>229,383,60</b>
SNT06 On 16/05/2027 Spot Bond					0.00000	101.51830				0.00	0	226,360,60
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>226,360,60</b>
<b>Total For SNT06</b>										<b>0.00</b>	<b>0</b>	<b>226,360,60</b>
SOL01 On 17/10/2025 Spot Bond					0.00000	102.04332				0.00	100,000,000	25,000,00
<b>Total SOL01 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>25,000,00</b>
<b>Total For SOL01</b>										<b>0.00</b>	<b>100,000,000</b>	<b>25,000,00</b>
SOL02 On 17/10/2027 Spot Bond					0.00000	102.27328				0.00	0	
<b>Total SOL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOL02</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.39284				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.87371				0.00	80,000,000	164,582,20
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>164,582,20</b>
<b>Total For SPDA14</b>										<b>0.00</b>	<b>80,000,000</b>	<b>164,582,20</b>
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.88570				0.00	0	213,347,80
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>213,347,80</b>
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	<b>213,347,80</b>
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.87471				0.00	100,000,000	25,000,00
<b>Total SPDA16 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>25,000,00</b>
<b>Total For SPDA16</b>										<b>0.00</b>	<b>100,000,000</b>	<b>25,000,00</b>
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.88857				0.00	0	
<b>Total SPDA17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA17</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.59308				0.00	0	5,000,000,00
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
SPG00 On 15/03/2024 Spot Bond					0.00000	101.02599				0.00	0	1,450,000,00
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,450,000,00</b>
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	<b>1,450,000,00</b>
SPG00 On 18/06/2024 Spot Bond					0.00000	100.75439				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/10/2024 Spot Bond					0.00000	102.26296				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.27919				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	102.02407				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			100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	46,000,000,000	55,000,000,00	
<b>Total SPG012 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>46,000,000,000</b>	<b>55,000,000,00</b>	
<b>Total For SPG012</b>									<b>10,000,000,000,000.00</b>	<b>46,000,000,000</b>	<b>55,000,000,00</b>	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.77025				0.00	0	
<b>Total SPGC03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC03</b>										<b>0.00</b>	<b>0</b>	
SPGC0 On 29/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			590,000,000,000,000.00	15,900,000,000	15,900,000,00	
<b>Total SPGC04 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>15,900,000,000</b>	<b>15,900,000,00</b>	
<b>Total For SPGC04</b>									<b>10,000,000,000,000.00</b>	<b>15,900,000,000</b>	<b>15,900,000,00</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.38338				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.07029				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01: On 31/01/2025 Spot Bond			4.66800	4.66800	4.66800	164.04044				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01: On 21/12/2026 Spot Bond			8.30000	109.78597	8.30000	109.76145				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02: On 28/02/2031 Spot Bond			9.85000	85.16039	9.85000	85.13814				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02: On 07/12/2023 Spot Bond					0.00000	99.74477				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 13/10/2023 Spot Bond					0.00000	102.49752				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 13/10/2023 Spot Bond			8.75500	105.07364	8.75500	105.04891				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 31/01/2038 Spot Bond			5.36000	118.00689	5.36000	117.97543				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	100.31459				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	101.52571				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.17573				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			4.03000	4.03000	4.03000	331.99890				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2025 Spot Bond			4.07300	4.07300	4.07300	165.77794				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			5.56000	5.56000	5.56000	115.24106				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			4.85000	4.85000	4.85000	116.10124				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			4.85000	4.85000	4.85000	212.25999				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 28/05/2023 Spot Bond					0.00000	100.76484				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.75593				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.38521				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.37957				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	109.32207				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.71289				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.25733				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.92320				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.80189				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.45205				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.33422				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			5.46500	5.46500	5.46500	232.45878				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.39069				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.95429				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.59079				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			10.57500	88.96834	10.57500	88.94301				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.22791				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/03/2028 Spot Bond			4.83000	212.50854	4.83000	212.45509				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			5.64500	228.99748	5.64500	228.93490				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN11: On 31/03/2024 Spot Bond					0.00000	95.70574				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 11/06/2023 Spot Bond					0.00000	100.47781				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.66737				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 27/10/2023 Spot Bond					0.00000	98.39012				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	98.14706				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	98.54135				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN15( On 21/02/2024 Spot Bond			7.04500	7.04500	7.04500	100.99370				0.00	0	
<b>Total SSN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN16( On 08/06/2023 Spot Bond					0.00000	100.50592				0.00	0	
<b>Total SSN161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN161</b>										<b>0.00</b>	<b>0</b>	
SSN17( On 28/02/2025 Spot Bond					0.00000	100.93161				0.00	0	
<b>Total SSN173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN173</b>										<b>0.00</b>	<b>0</b>	
SSN17( On 28/02/2027 Spot Bond					0.00000	106.14167				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			4.69733	112.01384	4.69733	111.98607				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			4.69932	47.20875	4.69932	114.27312				0.00	0	
<b>Total SSN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN176</b>										<b>0.00</b>	<b>0</b>	
SSN17( On 28/09/2027 Spot Bond					0.00000	100.05530				0.00	0	
<b>Total SSN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN178</b>										<b>0.00</b>	<b>0</b>	
SSN18( On 09/06/2024 Spot Bond					0.00000	100.47352				0.00	0	
<b>Total SSN180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN180</b>										<b>0.00</b>	<b>0</b>	
SSN18( On 18/02/2024 Spot Bond					0.00000	100.87280				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN18: On 28/04/2023 Spot Bond					0.00000	101.39274				0.00	0	
<b>Total SSN184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN184</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 17/05/2023 Spot Bond					0.00000	100.92167				0.00	0	
<b>Total SSN185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN185</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 22/05/2023 Spot Bond					0.00000	100.83469				0.00	0	
<b>Total SSN186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN186</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 22/05/2023 Spot Bond					0.00000	100.83469				0.00	0	
<b>Total SSN187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN187</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 23/05/2023 Spot Bond					0.00000	100.79882				0.00	0	
<b>Total SSN188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN188</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 23/05/2023 Spot Bond					0.00000	100.79882				0.00	0	
<b>Total SSN189 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN189</b>										<b>0.00</b>	<b>0</b>	
SSN19: On 30/05/2023 Spot Bond					0.00000	100.68051				0.00	0	
<b>Total SSN190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN190</b>										<b>0.00</b>	<b>0</b>	
SSN19: On 14/06/2023 Spot Bond					0.00000	100.36057				0.00	0	
<b>Total SSN191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN191</b>										<b>0.00</b>	<b>0</b>	
SSN19: On 15/06/2023 Spot Bond					0.00000	100.34330				0.00	0	
<b>Total SSN192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN192</b>										<b>0.00</b>	<b>0</b>	
SSN19: On 15/06/2023 Spot Bond					0.00000	100.34330				0.00	0	
<b>Total SSN193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN193</b>										<b>0.00</b>	<b>0</b>	
SSN19: On 20/06/2023 Spot Bond					0.00000	100.22889				0.00	0	
<b>Total SSN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN194</b>										<b>0.00</b>	<b>0</b>	
SSN19: On 20/09/2023 Spot Bond					0.00000	100.22618				0.00	0	
<b>Total SSN195 SPOT</b>										<b>0.00</b>	<b>0</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 SSN195</b>										<b>0.00</b>	<b>0</b>	
SST201 On 08/12/2026 Spot Bond					0.00000	101.05960				0.00	0	257,345,20
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>257,345,20</b>
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	<b>257,345,20</b>
SST202 On 31/08/2027 Spot Bond					0.00000	102.10712				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	100.70385				0.00	0	
<b>Total SST203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST203</b>										<b>0.00</b>	<b>0</b>	
STF001 On 01/03/2027 Spot Bond					0.00000	103.38657				0.00	0	
<b>Total STF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For STF001</b>										<b>0.00</b>	<b>0</b>	
STF002 On 01/02/2026 Spot Bond					0.00000	100.62485				0.00	0	
<b>Total STF002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For STF002</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			8.81500	100.40712	8.81500	100.38333				0.00	0	292,749,60
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>292,749,60</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>292,749,60</b>
T16A10 On 21/08/2024 Spot Bond					0.00000	100.94869				0.00	0	
<b>Total T16A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16A10</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.93657				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.88324				0.00	0	30,000,00
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
T17A13 On 21/02/2024 Spot Bond					0.00000	100.95967				0.00	0	
<b>Total T17A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A13</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.89950				0.00	0	196,894,60
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>196,894,60</b>
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	<b>196,894,60</b>
T17A22 On 21/02/2026 Spot Bond					0.00000	100.63616				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.89950				0.00	0	
<b>Total T17A23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A23</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			6.94500	101.43099	6.94500	101.41186				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
T17A32 On 21/02/2026 Spot Bond			7.45500	101.47749	7.45500	101.45698				0.00	0	
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.81755				0.00	0	
<b>Total T18A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A11</b>										<b>0.00</b>	<b>0</b>	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.88472				0.00	0	
<b>Total T18A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A12</b>										<b>0.00</b>	<b>0</b>	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.90456				0.00	0	
<b>Total T18A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A21</b>										<b>0.00</b>	<b>0</b>	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.89957				0.00	0	
<b>Total T18A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A22</b>										<b>0.00</b>	<b>0</b>	
T18A32 On 21/08/2027 Spot Bond			9.02500	102.48905	9.02500	102.46406				0.00	0	
<b>Total T18A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A32</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	101.16495				0.00	0	
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	
TC002 On 15/02/2027 Spot Bond					0.00000	101.27406				0.00	0	69,721,60
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
<b>Total For TC002</b>										<b>0.00</b>	<b>0</b>	<b>69,721,60</b>
TFS154 On 06/07/2023 Spot Bond					0.00000	99.95930				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.82950				0.00	0	400,000,00
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
TFS157 On 16/11/2023 Spot Bond					0.00000	101.11198				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.55073				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	101.02062				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.71964				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2023 Spot Bond					0.00000	101.54986				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.71394				0.00	0	61,831,90
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>61,831,90</b>
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	<b>61,831,90</b>
TFS167 On 27/09/2024 Spot Bond					0.00000	99.92332				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	99.97891				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.58737				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.68260				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.86456				0.00	500,000,000	125,000,00
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>125,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TFS171</b>										0.00	500,000,000	125,000,000
TFS172 On 22/02/2027 Spot Bond					0.00000	100.94944				0.00	0	
<b>Total TFS172 SPOT</b>										0.00	0	
<b>Total For TFS172</b>										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	101.35194				0.00	0	
<b>Total TFS173 SPOT</b>										0.00	0	
<b>Total For TFS173</b>										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	101.46361				0.00	0	
<b>Total TFS174 SPOT</b>										0.00	0	
<b>Total For TFS174</b>										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	100.38804				0.00	0	
<b>Total TFS175 SPOT</b>										0.00	0	
<b>Total For TFS175</b>										0.00	0	
TFS176 On 13/03/2028 Spot Bond					0.00000	100.39576				0.00	5,000,000,000	5,000,000,000
<b>Total TFS176 SPOT</b>										0.00	5,000,000,000	5,000,000,000
<b>Total For TFS176</b>										0.00	5,000,000,000	5,000,000,000
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										0.00	0	
<b>Total For TH10A7</b>										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.89974				0.00	0	
<b>Total TH16A2 SPOT</b>										0.00	0	
<b>Total For TH16A2</b>										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.22500	101.21974	8.22500	101.19720				0.00	0	
<b>Total TH16A3 SPOT</b>										0.00	0	
<b>Total For TH16A3</b>										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.90474				0.00	0	
<b>Total TH16A4 SPOT</b>										0.00	0	
<b>Total For TH16A4</b>										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.90174				0.00	0	
<b>Total TH16A5 SPOT</b>										0.00	0	
<b>Total For TH16A5</b>										0.00	0	
TH16A6 On 21/08/2024 Spot Bond					0.00000	100.93431				0.00	0	
<b>Total TH16A6 SPOT</b>										0.00	0	
<b>Total For TH16A6</b>										0.00	0	
TH16A7 On 21/08/2024 Spot Bond			5.49500	100.94943	5.49500	100.93431				0.00	0	
<b>Total TH16A7 SPOT</b>										0.00	0	
<b>Total For TH16A7</b>										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.92375				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.08913				0.00	200,000,000	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>200,000,000</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.96176				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	100.95476				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	101.00274				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.98975				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.16943				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.25412				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.20431				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.94444				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.92946				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.92447				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>	

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	100.98037				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.95742				0.00	320,000,000	160,000,000
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,000,000</b>
<b>Total For TH17C2</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,000,000</b>
TH17C: On 21/02/2026 Spot Bond					0.00000	100.95442				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	101.16371				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.12689				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.10398				0.00	0	
<b>Total TH17D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D3</b>										<b>0.00</b>	<b>0</b>	
TH17O: On 21/02/2024 Spot Bond					0.00000	100.84265				0.00	0	
<b>Total TH17O4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O4</b>										<b>0.00</b>	<b>0</b>	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.92455				0.00	0	
<b>Total TH18B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18B1</b>										<b>0.00</b>	<b>0</b>	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.74070				0.00	0	
<b>Total TH18B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18B2</b>										<b>0.00</b>	<b>0</b>	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.99446				0.00	0	
<b>Total TH18C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18C1</b>										<b>0.00</b>	<b>0</b>	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.97449				0.00	0	
<b>Total TH18C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18C2</b>										<b>0.00</b>	<b>0</b>	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.09420				0.00	0	
<b>Total TH18D1 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 TH18D1</b>										<b>0.00</b>	<b>0</b>	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.07426				0.00	0	
<b>Total TH18D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18D2</b>										<b>0.00</b>	<b>0</b>	
TH18O On 21/08/2023 Spot Bond					0.00000	100.84372				0.00	0	
<b>Total TH18O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18O1</b>										<b>0.00</b>	<b>0</b>	
TH18O: On 21/11/2023 Spot Bond					0.00000	100.84268				0.00	0	
<b>Total TH18O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18O2</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			8.88500	101.58844	8.88500	101.56444				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	102.39285				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	101.65297				0.00	0	3,300,00
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,300,00</b>
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	<b>3,300,00</b>
TL28 On 24/04/2025 Spot Bond			8.79500	104.91498	8.79500	104.89017				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	103.06320				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	101.21788				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	101.15579				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	101.61063				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	
TL33 On 09/03/2033 Spot Bond					0.00000	100.53723				0.00	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
<b>Total TL33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL33</b>										<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			9.37500	105.11845	9.37500	105.09185				0.00	0	249,739,90
<b>Total TN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>249,739,90</b>
<b>Total For TN23</b>										<b>0.00</b>	<b>0</b>	<b>249,739,90</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	69.80410	100.00000	69.64790				0.00	0	
<b>Total TN23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN23/R2023</b>										<b>0.00</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			9.47500	101.08325	9.47500	101.05740			64,177,965,000.00		6,773,400	2,963,838,50
<b>Total TN25 SPOT</b>									<b>64,177,965,000.00</b>		<b>6,773,400</b>	<b>2,963,838,50</b>
<b>Total For TN25</b>									<b>64,177,965,000.00</b>		<b>6,773,400</b>	<b>2,963,838,50</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	23.42545	100.00000	23.37303				0.00	0	
<b>Total TN25/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>										<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			10.84500	96.42016	10.84500	96.39203			62,918,352,000.00		5,801,600	21,925,072,50
<b>Total TN27 SPOT</b>									<b>62,918,352,000.00</b>		<b>5,801,600</b>	<b>21,925,072,50</b>
<b>Total For TN27</b>									<b>62,918,352,000.00</b>		<b>5,801,600</b>	<b>21,925,072,50</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	14.24420	100.00000	14.21232				0.00	0	
<b>Total TN27/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>										<b>0.00</b>	<b>0</b>	
TN29 On 07/02/2029 Spot Bond			10.84000	98.97907	10.84000	98.95021				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			11.47000	94.94473	11.47000	94.91564			38,238,686,000.00		3,333,800	927,885,60
<b>Total TN30 SPOT</b>									<b>38,238,686,000.00</b>		<b>3,333,800</b>	<b>927,885,60</b>
<b>Total For TN30</b>									<b>38,238,686,000.00</b>		<b>3,333,800</b>	<b>927,885,60</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	113.67730	8.00000	113.65280				0.00	0	
<b>Total TN30/R2030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>										<b>0.00</b>	<b>0</b>	
TN34 On 07/02/2034 Spot Bond			12.43700	95.21395	12.43700	95.18222				0.00	0	
<b>Total TN34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN34</b>										<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			12.74500	85.88528	12.74500	85.85614			46,358,663,000.00		3,637,400	665,894,10
<b>Total TN40 SPOT</b>									<b>46,358,663,000.00</b>		<b>3,637,400</b>	<b>665,894,10</b>
<b>Total For TN40</b>									<b>46,358,663,000.00</b>		<b>3,637,400</b>	<b>665,894,10</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40/R On 09/10/2040 Spot Bond			10.75000	99.74143	10.75000	99.71275				0.00	0	
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.36167				0.00	0	
<b>Total TNF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF25</b>										<b>0.00</b>	<b>0</b>	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.43869				0.00	0	
<b>Total TNF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF27</b>										<b>0.00</b>	<b>0</b>	
TNI33 On 28/02/2033 Spot Bond			5.91000	104.02729	5.91000	103.17790				0.00	0	
<b>Total TNI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNI33</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.39387				0.00	0	
<b>Total TR5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A11</b>										<b>0.00</b>	<b>0</b>	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.24304				0.00	0	
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.24582				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.24982				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A31 On 20/06/2026 Spot Bond			7.34500	102.84293	7.34500	102.82255				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	101.88967				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A4 On 13/04/2024 Spot Bond			8.75500	104.73234	8.75500	104.70770				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	101.88967				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</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 TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			8.35500	104.25407	8.35500	104.23062				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	101.03723				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	102.42138				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	100.26472				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.25674				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.30849				0.00	219,400,000	109,700,000
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>219,400,000</b>	<b>109,700,000</b>
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>219,400,000</b>	<b>109,700,000</b>
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.30849				0.00	0	
<b>Total TRA5C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C2</b>										<b>0.00</b>	<b>0</b>	
TSP26: On 13/02/2024 Spot Bond					0.00000	93.51737				0.00	0	
<b>Total TSP264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP264</b>										<b>0.00</b>	<b>0</b>	
TSP26: On 08/03/2024 Spot Bond					0.00000	93.05149				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	101.91033				0.00	202,158,562	101,079,281
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>202,158,562</b>	<b>101,079,281</b>
<b>Total For TU1A11</b>										<b>0.00</b>	<b>202,158,562</b>	<b>101,079,281</b>
TU1B11: On 31/01/2025 Spot Bond					0.00000	101.82257				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D1: On 31/01/2025 Spot Bond					0.00000	102.34826				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 01/04/2023 Spot Bond					0.00000	99.91708				0.00	0	
<b>Total TWC431 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC431</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 13/04/2023 Spot Bond					0.00000	101.66808				0.00	0	
<b>Total TWC432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC432</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.37153				0.00	0	
<b>Total TWC433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC433</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.28314				0.00	0	
<b>Total TWC434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC434</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 17/04/2023 Spot Bond					0.00000	101.58905				0.00	0	
<b>Total TWC435 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC435</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 02/05/2023 Spot Bond					0.00000	101.33809				0.00	0	
<b>Total TWC436 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC436</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 29/05/2023 Spot Bond					0.00000	100.75652				0.00	0	
<b>Total TWC437 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC437</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.67322				0.00	0	
<b>Total TWC438 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC438</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.58239				0.00	0	
<b>Total TWC439 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC439</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 07/06/2023 Spot Bond					0.00000	100.56890				0.00	0	
<b>Total TWC440 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC440</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			10.64500	102.30275	10.64500	102.27391				0.00	0	783,862,30
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>783,862,30</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>783,862,30</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.06044				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.08269				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.07791				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	101.15352				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.05462				0.00	0	
<b>Total UU1A07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A07</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.17097				0.00	0	
<b>Total UU1A08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A08</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond			10.42500	10.42500	10.42500	102.48659				0.00	0	
<b>Total UU1A09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A09</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.17097				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.19888				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.32205				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.34527				0.00	0	
<b>Total UU1C02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.31044				0.00	800,000,000	400,000,000
<b>Total UU1C03 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</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 UU1C03</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
VKE11 On 20/04/2023 Spot Bond					0.00000	101.75055				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.97208				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.81341				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	101.74456				0.00	320,000,000	149,721,600
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>149,721,600</b>
<b>Total For VKE18</b>										<b>0.00</b>	<b>320,000,000</b>	<b>149,721,600</b>
VKE19 On 27/08/2025 Spot Bond					0.00000	101.13279				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	100.76171				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	100.12768				0.00	0	
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>2.90e+017</b>	<b>170,600,558,706</b>	<b>871,620,118,600</b>
<b>Total for SPOT :</b>										<b>2.90e+017</b>	<b>170,600,558,706</b>	<b>871,620,118,600</b>
<b>Total Futures</b>										<b>2.90e+017</b>	<b>170,600,563,550</b>	<b>371,621,429,600</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>124,700</b>
<b>Grand Total:</b>										<b>2.90e+017</b>	<b>170,600,563,550</b>	<b>371,621,554,400</b>