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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 29/05/2023

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/08/2023 Bond Future			13.19177	71.67822	13.18327	71.71436			0.00	0	35
ES33 On 02/11/2023 Bond Future			13.34731	69.52103	13.33838	69.55825			0.00	0	
ES33 On 01/02/2024 Bond Future			13.50484	71.15620	13.49548	71.19442			0.00	0	
ES33 On 02/05/2024 Bond Future			13.65932	69.06099	13.64953	69.10018			0.00	0	
ES33 On 01/08/2024 Bond Future			13.84620	70.61843	13.83604	70.65819			0.00	0	
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>35</b>
ES42 On 03/08/2023 Bond Future			13.48677	68.64455	13.49360	68.61155			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			13.62994	65.95356	13.63700	65.92008			0.00	0	
ES42 On 01/02/2024 Bond Future			13.76731	67.50517	13.77464	67.47098			0.00	0	
ES42 On 02/05/2024 Bond Future			13.90730	64.86124	13.91493	64.82627			0.00	0	
ES42 On 01/08/2024 Bond Future			14.07127	66.32136	14.07928	66.28534			0.00	0	
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,00</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>4,00</b>
I2025 On 03/08/2023 Bond Future			169.96169	169.96169	170.02637	170.02637			0.00	0	6,30

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
I2025	On	02/11/2023	Bond Future			173.85624	173.85624	173.92306	173.92306			0.00	0	
I2025	On	01/02/2024	Bond Future			176.14088	176.14088	176.20920	176.20920			0.00	0	
I2025	On	02/05/2024	Bond Future			180.36623	180.36623	180.43627	180.43627			0.00	0	
I2025	On	01/08/2024	Bond Future			182.59406	182.59406	182.66444	182.66444			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,30</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>6,30</b>
I2029	On	03/08/2023	Bond Future			123.10790	123.10790	123.49205	123.49205			0.00	0	2,2
I2029	On	02/11/2023	Bond Future			124.59458	124.59458	124.98789	124.98789			0.00	0	
I2029	On	01/02/2024	Bond Future			127.52436	127.52436	127.92708	127.92708			0.00	0	
I2029	On	02/05/2024	Bond Future			129.20663	129.20663	129.61880	129.61880			0.00	0	
I2029	On	01/08/2024	Bond Future			132.12957	132.12957	132.55054	132.55054			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,27</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,27</b>
I2033	On	03/08/2023	Bond Future			116.33184	116.33184	116.31643	116.31643			0.00	0	7,2
I2033	On	02/11/2023	Bond Future			117.56975	117.56975	117.55440	117.55440			0.00	0	
I2033	On	01/02/2024	Bond Future			120.33436	120.33436	120.31874	120.31874			0.00	0	
I2033	On	02/05/2024	Bond Future			121.74849	121.74849	121.73233	121.73233			0.00	0	
I2033	On	01/08/2024	Bond Future			124.50281	124.50281	124.48581	124.48581			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,22</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,22</b>
I2038	On	03/08/2023	Bond Future			125.65550	125.65550	125.63787	125.63787			0.00	0	3,0
I2038	On	02/11/2023	Bond Future			128.53506	128.53506	128.51741	128.51741			0.00	0	1,6
I2038	On	01/02/2024	Bond Future			129.52856	129.52856	129.51036	129.51036			0.00	0	
I2038	On	02/05/2024	Bond Future			132.63585	132.63585	132.61736	132.61736			0.00	0	
I2038	On	01/08/2024	Bond Future			133.55101	133.55101	133.53095	133.53095			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,67</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>4,67</b>
I2046	On	03/08/2023	Bond Future			110.51087	110.51087	109.87812	109.87812			0.00	0	12,8
I2046	On	02/11/2023	Bond Future			110.94677	110.94677	110.29981	110.29981			0.00	0	4,6
I2046	On	01/02/2024	Bond Future			113.55583	113.55583	112.89369	112.89369			0.00	0	
I2046	On	02/05/2024	Bond Future			114.11640	114.11640	113.43803	113.43803			0.00	0	
I2046	On	01/08/2024	Bond Future			116.69638	116.69638	116.00217	116.00217			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,50</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>17,50</b>
I2050	On	03/08/2023	Bond Future			109.90296	109.90296	111.23703	111.23703			0.00	0	10,7
I2050	On	02/11/2023	Bond Future			112.42125	112.42125	113.78641	113.78641			0.00	0	3,3
I2050	On	01/02/2024	Bond Future			112.80758	112.80758	114.20480	114.20480			0.00	0	
I2050	On	02/05/2024	Bond Future			115.51380	115.51380	116.94450	116.94450			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	01/08/2024	Bond Future			115.80311	115.80311	117.26509	117.26509			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,10</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>14,10</b>
R186	On	03/08/2023	Bond Future			9.76074	103.43282	9.74043	103.49077		5.51	7,240,297.40	70	73,34
R186	On	02/11/2023	Bond Future			9.81126	105.77815	9.78888	105.83782		5.08	0.00	0	13,88
R186	On	01/02/2024	Bond Future			9.84510	102.92862	9.82039	102.98985		4.82	0.00	0	
R186	On	02/05/2024	Bond Future			9.86350	105.37564	9.83607	105.43836		4.34	0.00	0	
R186	On	01/08/2024	Bond Future			9.95602	102.42141	9.92550	102.48512		4.03	0.00	0	
<b>Total R186 Future</b>												<b>7,240,297.40</b>	<b>70</b>	<b>87,23</b>
R186	On	03/08/2023	Bond Future	9.75	Call			1,002.67000	1.00267	951,700	5.51	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			975.36000	0.97536	982,340	5.51	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			971.89000	0.97189	921,520	5.50	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,001.67000	1.00167	1,009,250	5.50	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			987.22000	0.98722	936,550	5.50	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			988.45000	0.98845	995,730	5.50	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,995.08000	1.99508	2,019,460	4.96	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			815.98000	0.81598	822,490	5.43	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.15	Call			693.73000	0.69373	663,600	4.93	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.15	Put			2,415.93000	2.41593	2,445,470	4.93	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			913.24000	0.91324	878,170	4.96	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,011.25000	2.01125	2,035,850	4.96	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			924.10000	0.92410	888,810	4.96	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			934.76000	0.93476	899,260	4.97	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,978.72000	1.97872	2,002,890	4.97	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			2,482.01000	2.48201	2,428,850	5.43	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			1,239.86000	1.23986	1,204,350	4.70	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			2,037.93000	2.03793	2,063,650	4.70	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			1,251.93000	1.25193	1,216,250	4.71	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			2,024.97000	2.02497	2,050,520	4.71	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			1,263.72000	1.26372	1,227,860	4.71	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			2,011.74000	2.01174	2,037,110	4.71	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			4,639.72000	4.63972	4,689,220	3.93	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			4,618.99000	4.61899	4,668,390	3.93	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			309.61000	0.30961	296,170	3.93	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			4,598.30000	4.59830	4,647,580	3.93	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			1,646.11000	1.64611	1,608,040	4.33	0.00	0	2,00
R186	On	02/05/2024	Bond Future	9.73	Put			1,889.11000	1.88911	1,913,760	4.33	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			302.79000	0.30279	289,570	3.93	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			2,606.28000	2.60628	2,559,820	4.69	0.00	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
R186	On	02/05/2024	Bond Future	10.40	Put		1,326.68000	1.32668	1,342,940	4.69	0.00	0	2,00
R186	On	02/05/2024	Bond Future	8.00	Call		306.18000	0.30618	292,860	3.93	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		641.72000	0.64172	620,360	3.61	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		3,264.50000	3.26450	3,306,850	3.61	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		647.22000	0.64722	625,730	3.61	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		3,248.42000	3.24842	3,290,640	3.61	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		636.26000	0.63626	615,020	3.61	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		3,280.62000	3.28062	3,323,090	3.61	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>7,48</b>
<b>Total For R186</b>											<b>7,240,297.40</b>	<b>70</b>	<b>94,72</b>
R197	On	03/08/2023	Bond Future			334.78688	334.78688	334.67315	334.67315		0.00	0	4
R197	On	02/11/2023	Bond Future			342.45748	342.45748	342.34240	342.34240		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>4</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>4</b>
R202	On	03/08/2023	Bond Future			247.72456	247.72456	247.69102	247.69102		0.00	0	5,33
R202	On	02/11/2023	Bond Future			253.40033	253.40033	253.36688	253.36688		0.00	0	
R202	On	01/02/2024	Bond Future			254.37446	254.37446	254.34013	254.34013		0.00	0	
R202	On	02/05/2024	Bond Future			260.47653	260.47653	260.44154	260.44154		0.00	0	
R202	On	01/08/2024	Bond Future			261.23134	261.23134	261.19318	261.19318		0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>5,33</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>5,33</b>
R2030	On	03/08/2023	Bond Future			11.19833	85.70842	11.18416	85.76648	9.49	85,451,294.74	997	96,50
R2030	On	02/11/2023	Bond Future			11.29777	87.65243	11.28276	87.71217	9.31	9,291,157.58	106	
R2030	On	01/02/2024	Bond Future			11.39455	85.68753	11.37867	85.74879	9.19	0.00	0	
R2030	On	02/05/2024	Bond Future			11.49329	87.72478	11.47650	87.78753	8.08	0.00	0	
R2030	On	01/08/2024	Bond Future			11.63705	85.68133	11.61934	85.74515	8.05	0.00	0	
<b>Total R2030 Future</b>											<b>94,742,452.32</b>	<b>1,103</b>	<b>96,51</b>
R2030	On	03/08/2023	Bond Future	12.89	Put		112.96000	0.11296	105,060	11.99	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.35	Call		1,792.23000	1.79223	1,727,650	9.64	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		1,115.86000	1.11586	1,109,340	9.64	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		1,817.49000	1.81749	1,752,670	9.66	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call		1,767.13000	1.76713	1,702,780	9.63	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		1,100.55000	1.10055	1,093,790	9.66	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		5,704.49000	5.70449	5,636,490	11.55	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		179.38000	0.17938	169,440	11.55	0.00	0	1,00
R2030	On	03/08/2023	Bond Future	11.34	Put		1,131.35000	1.13135	1,125,060	9.63	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call		6,757.95000	6.75795	6,691,990	11.99	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		258.71000	0.25871	233,350	8.49	0.00	0	1,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 03/08/2023 Bond Future	10.40	Put			3,550.52000	3.55052	3,583,220	8.49		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			489.32000	0.48932	452,110	8.71		0.00	0	30
R2030 On 03/08/2023 Bond Future	10.65	Put			2,714.61000	2.71461	2,735,460	8.71		0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Call			2,816.21000	2.81621	2,760,520	9.57		0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			1,682.14000	1.68214	1,686,190	9.57		0.00	0	80
R2030 On 02/11/2023 Bond Future	10.80	Call			1,284.63000	1.28463	1,244,230	9.04		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			3,234.11000	3.23411	3,253,450	9.04		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			1,299.94000	1.29994	1,259,300	9.05		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			1,315.14000	1.31514	1,274,260	9.05		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			3,182.76000	3.18276	3,201,620	9.05		0.00	0	80
R2030 On 02/11/2023 Bond Future	10.07	Call			521.63000	0.52163	497,510	9.08		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Put			5,526.01000	5.52601	5,561,630	9.08		0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Call			778.45000	0.77845	747,640	8.98		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.43	Put			1,903.18000	1.90318	1,909,450	9.45		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.62	Call			1,038.62000	1.03862	1,002,420	9.00		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.62	Put			3,729.22000	3.72922	3,752,760	9.00		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			280.27000	0.28027	264,390	9.41		0.00	0	80
R2030 On 02/11/2023 Bond Future	9.57	Put			7,454.24000	7.45424	7,498,100	9.41		0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Call			419.05000	0.41905	398,140	9.20		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.81	Put			3,208.48000	3.20848	3,227,580	9.05		0.00	0	
R2030 On 02/11/2023 Bond Future	12.27	Put			893.32000	0.89332	890,370	10.24		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.12	Call			1,834.28000	1.83428	1,786,690	9.22		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.12	Put			2,485.38000	2.48538	2,497,530	9.22		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Call			2,486.89000	2.48689	2,433,420	9.45		0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Put			6,197.11000	6.19711	6,235,940	9.20		0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Put			4,427.53000	4.42753	4,456,460	8.98		0.00	0	
R2030 On 02/11/2023 Bond Future	12.27	Call			4,712.82000	4.71282	4,650,130	10.24		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			2,686.51000	2.68651	2,700,980	9.27		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			2,596.56000	2.59656	2,549,600	9.28		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			2,668.66000	2.66866	2,682,960	9.28		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			2,617.42000	2.61742	2,570,320	9.29		0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Put			4,974.85000	4.97485	5,006,440	8.78		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Call			1,905.77000	1.90577	1,864,890	9.01		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Put			3,383.03000	3.38303	3,403,410	9.01		0.00	0	20
R2030 On 01/02/2024 Bond Future	11.31	Call			2,493.42000	2.49342	2,447,250	9.24		0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Put			1,620.42000	1.62042	1,625,460	9.94		0.00	0	40
R2030 On 01/02/2024 Bond Future	11.35	Call			2,575.77000	2.57577	2,528,980	9.27		0.00	0	
R2030 On 01/02/2024 Bond Future	9.93	Put			6,489.94000	6.48994	6,528,950	8.87		0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Call			759.96000	0.75996	735,640	8.82		0.00	0	40
R2030 On 01/02/2024 Bond Future	10.07	Put			6,003.03000	6.00303	6,039,970	8.82		0.00	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
R2030 On 01/02/2024 Bond Future	10.16	Call			828.55000	0.82855	802,860	8.78		0.00	0	20
R2030 On 01/02/2024 Bond Future	11.37	Put			2,650.89000	2.65089	2,665,050	9.29		0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Call			1,050.10000	1.05010	1,020,430	8.78		0.00	0	50
R2030 On 01/02/2024 Bond Future	9.57	Call			459.61000	0.45961	442,230	9.03		0.00	0	40
R2030 On 01/02/2024 Bond Future	9.57	Put			7,811.38000	7.81138	7,855,260	9.03		0.00	0	
R2030 On 01/02/2024 Bond Future	9.89	Call			636.75000	0.63675	615,080	8.89		0.00	0	50
R2030 On 01/02/2024 Bond Future	9.89	Put			6,632.01000	6.63201	6,671,600	8.89		0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Put			2,758.97000	2.75897	2,774,060	9.24		0.00	0	1,30
R2030 On 01/02/2024 Bond Future	9.93	Call			662.50000	0.66250	640,250	8.87		0.00	0	1,30
R2030 On 01/02/2024 Bond Future	11.75	Call			3,470.95000	3.47095	3,418,540	9.61		0.00	0	
R2030 On 01/02/2024 Bond Future	11.75	Put			2,052.73000	2.05273	2,061,580	9.61		0.00	0	20
R2030 On 01/02/2024 Bond Future	11.86	Call			3,739.19000	3.73919	3,685,460	9.71		0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Put			1,906.53000	1.90653	1,914,060	9.71		0.00	0	50
R2030 On 01/02/2024 Bond Future	12.10	Call			4,348.46000	4.34846	4,292,240	9.94		0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Put			5,698.41000	5.69841	5,733,980	8.78		0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Call			3,764.20000	3.76420	3,713,880	8.42		0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Put			2,052.76000	2.05276	2,065,190	8.42		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	9.83	Call			612.82000	0.61282	594,220	7.67		0.00	0	
R2030 On 02/05/2024 Bond Future	10.62	Call			1,305.60000	1.30560	1,275,350	7.61		0.00	0	50
R2030 On 02/05/2024 Bond Future	10.62	Put			4,584.40000	4.58440	4,616,900	7.61		0.00	0	
R2030 On 02/05/2024 Bond Future	9.66	Call			514.14000	0.51414	497,680	7.69		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.82	Put			4,076.28000	4.07628	4,105,370	7.68		0.00	0	
R2030 On 02/05/2024 Bond Future	11.12	Call			2,052.10000	2.05210	2,013,430	7.82		0.00	0	50
R2030 On 02/05/2024 Bond Future	11.12	Put			3,398.20000	3.39820	3,422,280	7.82		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Put			7,125.01000	7.12501	7,169,420	7.67		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Call			606.71000	0.60671	588,230	7.67		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Put			7,090.33000	7.09033	7,134,600	7.67		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Put			7,055.50000	7.05550	7,099,650	7.67		0.00	0	
R2030 On 02/05/2024 Bond Future	10.16	Call			847.56000	0.84756	824,440	7.61		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Put			5,951.88000	5.95188	5,991,510	7.61		0.00	0	
R2030 On 02/05/2024 Bond Future	12.38	Put			1,567.17000	1.56717	1,575,150	8.80		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	13.15	Call			6,962.75000	6.96275	6,902,920	9.46		0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Put			981.21000	0.98121	984,130	9.46		0.00	0	50
R2030 On 02/05/2024 Bond Future	10.82	Call			1,576.92000	1.57692	1,543,260	7.68		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	9.66	Put			7,655.84000	7.65584	7,702,130	7.69		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Call			600.43000	0.60043	582,090	7.67		0.00	0	
R2030 On 02/05/2024 Bond Future	12.38	Call			4,863.85000	4.86385	4,809,080	8.80		0.00	0	
R2030 On 01/08/2024 Bond Future	10.39	Call			1,150.43000	1.15043	1,124,770	7.53		0.00	0	
R2030 On 01/08/2024 Bond Future	10.39	Put			5,729.04000	5.72904	5,767,200	7.53		0.00	0	
R2030 On 01/08/2024 Bond Future	10.37	Call			1,131.96000	1.13196	1,106,560	7.53		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2030	On	01/08/2024	Bond Future	10.37	Put			5,787.54000	5.78754	5,825,960	7.53	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call			1,141.16000	1.14116	1,115,640	7.53	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put			5,758.25000	5.75825	5,796,550	7.53	0.00	0	
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>20,80</b>
<b>Total For R2030</b>												<b>94,742,452.32</b>	<b>1,103</b>	<b>117,31</b>
R2032	On	03/08/2023	Bond Future			11.82408	83.87573	11.80999	83.94102		10.91	134,285,043.73	1,601	114,80
R2032	On	02/11/2023	Bond Future			11.93795	81.61364	11.92313	81.68079		11.84	0.00	0	65,20
R2032	On	01/02/2024	Bond Future			12.04730	83.51460	12.03178	83.58337		11.28	0.00	0	
R2032	On	02/05/2024	Bond Future			12.15550	81.33517	12.13923	81.40564		9.94	0.00	0	
R2032	On	01/08/2024	Bond Future			12.29802	83.15253	12.28103	83.22426		9.55	0.00	0	
<b>Total R2032 Future</b>												<b>134,285,043.73</b>	<b>1,601</b>	<b>180,02</b>
R2032	On	03/08/2023	Bond Future	9.60	Call			0.83000	0.00083	0,580	9.15	0.00	0	1,50
R2032	On	03/08/2023	Bond Future	11.77	Call			1,504.68000	1.50468	1,437,840	10.95	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			1,690.35000	1.69035	1,688,800	10.95	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			1,843.48000	1.84348	1,772,160	11.20	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			1,427.61000	1.42761	1,421,580	11.20	0.00	0	
R2032	On	03/08/2023	Bond Future	12.00	Call			2,124.89000	2.12489	2,050,790	11.40	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.55	Call			1,009.57000	1.00957	952,600	10.52	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put			2,226.81000	2.22681	2,235,130	10.52	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.75	Call			1,455.50000	1.45550	1,389,450	10.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			1,734.24000	1.73424	1,733,480	10.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			1,480.06000	1.48006	1,413,610	10.93	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Put			2,512.10000	2.51210	2,525,700	10.33	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	9.60	Put			11,159.75000	11.15975	11,224,790	9.15	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			21.16000	0.02116	17,110	9.17	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	10.30	Put			7,439.18000	7.43918	7,500,420	9.17	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call			820.24000	0.82024	768,550	10.33	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			1,712.25000	1.71225	1,711,090	10.93	0.00	0	
R2032	On	03/08/2023	Bond Future	12.00	Put			1,250.31000	1.25031	1,241,500	11.40	0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Put			6,869.54000	6.86954	6,911,640	11.22	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Call			984.96000	0.98496	947,810	11.13	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.22	Call			1,165.61000	1.16561	1,124,840	11.20	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			4,437.59000	4.43759	4,463,970	11.20	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			4,371.74000	4.37174	4,397,580	11.21	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Call			2,480.87000	2.48087	2,423,010	11.74	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put			2,585.82000	2.58582	2,595,110	11.74	0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Call			516.97000	0.51697	491,920	11.22	0.00	0	50
R2032	On	02/11/2023	Bond Future	12.26	Call			3,416.38000	3.41638	3,351,930	12.13	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Put			1,908.07000	1.90807	1,910,770	12.13	0.00	0	50



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	02/11/2023	Bond Future	11.23	Call			1,180.25000	1.18025	1,139,220	11.20	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			4,404.49000	4.40449	4,430,610	11.20	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			1,195.21000	1.19521	1,153,900	11.21	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Put			4,880.82000	4.88082	4,910,820	11.13	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Call			2,487.48000	2.48748	2,438,290	11.05	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Put			3,749.57000	3.74957	3,769,150	11.05	0.00	0	20
R2032	On	01/02/2024	Bond Future	11.83	Call			2,661.44000	2.66144	2,610,740	11.12	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call			964.06000	0.96406	934,690	10.66	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Put			6,870.27000	6.87027	6,909,670	10.66	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Call			983.28000	0.98328	953,550	10.66	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.50	Put			2,303.32000	2.30332	2,310,950	11.80	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.62	Call			4,682.66000	4.68266	4,620,080	11.93	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put			2,129.13000	2.12913	2,135,320	11.93	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Call			431.47000	0.43147	414,290	10.85	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put			10,085.86000	10.08586	10,137,450	10.85	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Call			812.35000	0.81235	786,000	10.70	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.83	Put			3,562.60000	3.56260	3,580,670	11.12	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call			2,683.84000	2.68384	2,632,950	11.13	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put			3,540.03000	3.54003	3,557,910	11.13	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put			3,517.30000	3.51730	3,534,990	11.14	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Call			4,344.64000	4.34464	4,283,500	11.80	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Put			7,550.23000	7.55023	7,592,650	10.70	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Put			6,792.33000	6.79233	6,831,370	10.66	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Call			1,337.34000	1.33734	1,301,620	10.65	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.09	Put			5,658.27000	5.65827	5,691,320	10.65	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Call			4,999.82000	4.99982	4,936,050	12.05	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Put			1,980.63000	1.98063	1,985,630	12.05	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.85	Call			2,706.05000	2.70605	2,654,970	11.14	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Put			1,591.32000	1.59132	1,598,580	10.87	0.00	0	50
R2032	On	02/05/2024	Bond Future	10.65	Call			793.93000	0.79393	770,870	9.38	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	10.65	Put			7,599.11000	7.59911	7,646,520	9.38	0.00	0	
R2032	On	02/05/2024	Bond Future	10.86	Call			979.46000	0.97946	952,970	9.34	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	11.09	Put			5,938.75000	5.93875	5,978,770	9.31	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call			715.85000	0.71585	694,350	9.39	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put			8,004.25000	8.00425	8,053,220	9.39	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call			723.28000	0.72328	701,630	9.39	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Put			1,902.65000	1.90265	1,912,620	10.58	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	13.18	Call			5,941.11000	5.94111	5,877,900	10.87	0.00	0	
R2032	On	02/05/2024	Bond Future	10.59	Put			7,841.10000	7.84110	7,889,450	9.39	0.00	0	
R2032	On	02/05/2024	Bond Future	10.36	Call			584.29000	0.58429	565,610	9.42	0.00	0	1,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 02/05/2024 Bond Future	10.36	Put			8,800.36000	8.80036	8,852,150	9.42		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			708.47000	0.70847	687,120	9.39		0.00	0	
R2032 On 02/05/2024 Bond Future	10.86	Put			6,781.00000	6.78100	6,824,980	9.34		0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Call			1,219.40000	1.21940	1,188,950	9.31		0.00	0	50
R2032 On 02/05/2024 Bond Future	11.35	Call			1,559.73000	1.55973	1,524,440	9.33		0.00	0	1,50
R2032 On 02/05/2024 Bond Future	11.35	Put			5,076.82000	5.07682	5,112,000	9.33		0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Call			5,113.15000	5.11315	5,052,650	10.58		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Put			8,045.39000	8.04539	8,094,510	9.39		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Put			7,963.21000	7.96321	8,012,030	9.39		0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Call			746.40000	0.74640	724,280	9.39		0.00	0	50
R2032 On 02/05/2024 Bond Future	13.35	Call			6,459.07000	6.45907	6,394,460	11.04		0.00	0	
R2032 On 02/05/2024 Bond Future	13.35	Put			1,428.34000	1.42834	1,434,200	11.04		0.00	0	1,50
R2032 On 01/08/2024 Bond Future	11.15	Put			6,386.11000	6.38611	6,427,370	8.94		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Call			1,394.71000	1.39471	1,364,560	8.95		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Put			6,454.84000	6.45484	6,496,420	8.95		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Call			1,405.85000	1.40585	1,375,540	8.94		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Put			6,420.27000	6.42027	6,461,690	8.94		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Call			1,417.37000	1.41737	1,386,900	8.94		0.00	0	
<b>Total R2032 Option</b>										<b>0.00</b>	<b>0</b>	<b>50,30</b>
<b>Total For R2032</b>										<b>134,285,043.73</b>	<b>1,601</b>	<b>230,37</b>
R2035 On 03/08/2023 Bond Future			12.38773	82.57646	12.38404	82.59533		12.86		0.00	0	61,10
R2035 On 02/11/2023 Bond Future			12.51121	79.93675	12.50731	79.95633		13.56	639,494.00		8	109,70
R2035 On 01/02/2024 Bond Future			12.63527	81.79851	12.63118	81.81865		12.95	0.00		0	
R2035 On 02/05/2024 Bond Future			12.74805	79.22585	12.74378	79.24652		12.35	0.00		0	
R2035 On 01/08/2024 Bond Future			12.88940	80.99644	12.88501	81.01726		11.58	0.00		0	
<b>Total R2035 Future</b>										<b>639,494.00</b>	<b>8</b>	<b>170,97</b>
R2035 On 03/08/2023 Bond Future	11.75	Call			550.83000	0.55083	518,500	11.86		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			2,936.36000	2.93636	2,914,220	12.13		0.00	0	
R2035 On 03/08/2023 Bond Future	12.50	Call			2,145.60000	2.14560	2,094,990	12.86		0.00	0	5,00
R2035 On 03/08/2023 Bond Future	12.50	Put			1,555.68000	1.55568	1,523,940	12.86		0.00	0	
R2035 On 03/08/2023 Bond Future	11.75	Put			3,891.38000	3.89138	3,877,920	11.86		0.00	0	4,80
R2035 On 03/08/2023 Bond Future	11.98	Call			900.73000	0.90073	860,330	12.11		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			3,006.58000	3.00658	2,985,050	12.11		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			918.56000	0.91856	877,860	12.12		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			2,971.33000	2.97133	2,949,500	12.12		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			936.62000	0.93662	895,610	12.13		0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Put			5,183.27000	5.18327	5,175,410	12.65		0.00	0	
R2035 On 02/11/2023 Bond Future	12.24	Call			2,184.64000	2.18464	2,150,060	13.21		0.00	0	70
R2035 On 02/11/2023 Bond Future	12.24	Put			3,543.42000	3.54342	3,528,420	13.21		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2035 On 02/11/2023 Bond Future	11.12	Call			489.86000	0.48986	472,680	12.42	0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Put			6,543.60000	6.54360	6,541,410	12.42	0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			757.26000	0.75726	735,330	12.42	0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			6,498.48000	6.49848	6,496,130	12.42	0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			214.05000	0.21405	203,940	12.42	0.00	0	40
R2035 On 02/11/2023 Bond Future	11.43	Put			6,453.51000	6.45351	6,451,000	12.42	0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Call			1,191.76000	1.19176	1,164,320	12.65	0.00	0	70
R2035 On 02/11/2023 Bond Future	13.59	Call			6,352.69000	6.35269	6,314,400	15.18	0.00	0	
R2035 On 02/11/2023 Bond Future	13.59	Put			1,174.76000	1.17476	1,156,050	15.18	0.00	0	70
R2035 On 02/11/2023 Bond Future	11.43	Call			767.76000	0.76776	745,670	12.42	0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Put			10,563.68000	10.56368	10,573,150	12.42	0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Put			7,919.17000	7.91917	7,921,570	12.42	0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			746.87000	0.74687	725,100	12.42	0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			3,864.91000	3.86491	3,826,030	14.08	0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			2,170.72000	2.17072	2,151,420	14.08	0.00	0	40
R2035 On 01/02/2024 Bond Future	12.18	Call			2,375.28000	2.37528	2,347,370	12.36	0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			4,643.81000	4.64381	4,636,040	12.36	0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			2,396.44000	2.39644	2,368,440	12.36	0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			4,613.68000	4.61368	4,605,820	12.36	0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			445.60000	0.44560	433,750	12.08	0.00	0	40
R2035 On 01/02/2024 Bond Future	12.20	Put			4,583.97000	4.58397	4,576,030	12.37	0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			5,951.94000	5.95194	5,918,180	13.83	0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			2,016.03000	2.01603	2,002,410	13.83	0.00	0	40
R2035 On 01/02/2024 Bond Future	11.12	Call			813.82000	0.81382	796,790	12.06	0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Put			11,312.78000	11.31278	11,321,070	12.08	0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Put			8,790.70000	8.79070	8,793,810	12.06	0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			2,417.96000	2.41796	2,389,880	12.37	0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			1,019.75000	1.01975	1,004,040	11.64	0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			9,030.04000	9.03004	9,035,000	11.64	0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			1,029.62000	1.02962	1,013,820	11.63	0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			8,984.40000	8.98440	8,989,270	11.63	0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			1,009.95000	1.00995	994,320	11.64	0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			9,075.81000	9.07581	9,080,850	11.64	0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Put			7,274.01000	7.27401	7,276,510	10.92	0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Call			1,838.15000	1.83815	1,819,770	10.91	0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Put			7,235.76000	7.23576	7,238,200	10.91	0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Call			1,852.14000	1.85214	1,833,700	10.91	0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Put			7,197.63000	7.19763	7,200,010	10.91	0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Call			1,824.24000	1.82424	1,805,920	10.92	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>14,52</b>
<b>Total For R2035</b>												<b>639,494.00</b>	<b>8</b>	<b>185,45</b>
R2037	On	03/08/2023	Bond Future			12.65388	73.63334	12.64515	73.67779		14.53	3,681,667.00	50	131,6
R2037	On	02/11/2023	Bond Future			12.77255	75.30369	12.76342	75.34944		14.52	0.00	0	
R2037	On	01/02/2024	Bond Future			12.89103	72.80087	12.88150	72.84783		14.69	0.00	0	
R2037	On	02/05/2024	Bond Future			13.00966	74.53188	12.99975	74.57995		13.86	0.00	0	
R2037	On	01/08/2024	Bond Future			13.15908	71.94179	13.14880	71.99069		13.80	0.00	0	
<b>Total R2037 Future</b>												<b>3,681,667.00</b>	<b>50</b>	<b>131,6</b>
R2037	On	03/08/2023	Bond Future	12.14	Put			3,389.87000	3.38987	3,389,670	13.56	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Put			9,174.61000	9.17461	9,213,730	13.09	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			717.35000	0.71735	673,620	13.53	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			3,466.58000	3.46658	3,467,300	13.53	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			732.58000	0.73258	688,380	13.54	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			3,428.04000	3.42804	3,428,290	13.54	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			748.12000	0.74812	703,470	13.56	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call			1.97000	0.00197	1,470	13.09	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put			13,542.53000	13.54253	13,586,480	13.09	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call			32.46000	0.03246	27,130	13.09	0.00	0	1,80
R2037	On	02/11/2023	Bond Future	11.56	Put			7,077.43000	7.07743	7,097,980	13.29	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			7,124.88000	7.12488	7,145,640	13.29	0.00	0	
R2037	On	02/11/2023	Bond Future	12.52	Call			2,268.78000	2.26878	2,221,930	14.18	0.00	0	70
R2037	On	02/11/2023	Bond Future	12.52	Put			3,504.40000	3.50440	3,503,300	14.18	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Call			6,499.40000	6.49940	6,440,850	16.34	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Put			1,161.38000	1.16138	1,148,580	16.34	0.00	0	70
R2037	On	02/11/2023	Bond Future	11.56	Call			656.39000	0.65639	631,190	13.29	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			665.81000	0.66581	640,390	13.29	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put			7,030.14000	7.03014	7,050,470	13.29	0.00	0	
R2037	On	02/11/2023	Bond Future	12.02	Call			1,252.62000	1.25262	1,216,590	13.57	0.00	0	70
R2037	On	02/11/2023	Bond Future	12.02	Put			5,124.94000	5.12494	5,134,660	13.57	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			647.07000	0.64707	622,080	13.29	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call			2,202.53000	2.20253	2,164,700	13.93	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put			4,998.52000	4.99852	5,007,650	13.93	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Call			0.00000	0.00000	1,712,080	13.73	8,560,400.00	5,000	2,50
R2037	On	01/02/2024	Bond Future	13.93	Put			0.00000	0.00000	1,770,540	16.03	8,852,700.00	5,000	2,50
R2037	On	01/02/2024	Bond Future	12.31	Call			2,162.24000	2.16224	2,124,720	13.92	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Put			0.00000	0.00000	5,821,320	13.73	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put			5,062.58000	5.06258	5,072,020	13.92	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call			2,182.22000	2.18222	2,144,540	13.93	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put			5,030.36000	5.03036	5,039,640	13.93	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 Intere
R2037	On	01/02/2024	Bond Future	12.93	Call		0.00000	0.00000	3,585,190	14.60	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Put		0.00000	0.00000	3,393,610	14.60	8,484,025.00	2,500	2,500
R2037	On	01/02/2024	Bond Future	13.93	Call		0.00000	0.00000	6,631,760	16.03	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		1,158.67000	1.15867	1,135,480	13.09	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		9,291.58000	9.29158	9,316,460	13.09	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		1,137.79000	1.13779	1,114,850	13.09	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		9,384.15000	9.38415	9,409,280	13.09	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		1,148.20000	1.14820	1,125,130	13.09	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		9,337.81000	9.33781	9,362,810	13.09	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put		7,357.72000	7.35772	7,377,390	13.03	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call		2,116.50000	2.11650	2,087,170	13.03	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put		7,319.79000	7.31979	7,339,360	13.03	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call		2,087.28000	2.08728	2,058,160	13.03	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Put		7,396.06000	7.39606	7,415,840	13.03	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call		2,101.71000	2.10171	2,072,480	13.03	0.00	0	
<b>Total R2037 Option</b>											<b>25,897,125.00</b>	<b>12,500</b>	<b>13,350</b>
<b>Total For R2037</b>											<b>29,578,792.00</b>	<b>12,550</b>	<b>144,960</b>
R2040	On	03/08/2023	Bond Future			12.73633	74.68907	12.75333	74.59707	15.29	23,900,502.40	320	133,060
R2040	On	02/11/2023	Bond Future			12.85201	76.38341	12.86961	76.28961	15.29	0.00	0	10
R2040	On	01/02/2024	Bond Future			12.96740	73.65540	12.98568	73.55952	15.52	0.00	0	2
R2040	On	02/05/2024	Bond Future			13.08246	75.40669	13.10144	75.30861	14.73	0.00	0	
R2040	On	01/08/2024	Bond Future			13.22656	72.58557	13.24641	72.48493	14.71	0.00	0	
<b>Total R2040 Future</b>											<b>23,900,502.40</b>	<b>320</b>	<b>133,160</b>
R2040	On	03/08/2023	Bond Future	12.21	Call		752.36000	0.75236	743,420	14.36	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,784.80000	3.78480	3,683,860	14.36	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		768.36000	0.76836	759,510	14.37	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,743.24000	3.74324	3,642,390	14.37	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		784.58000	0.78458	775,840	14.38	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		3,701.96000	3.70196	3,601,220	14.38	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		615.64000	0.61564	614,750	13.99	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		8,020.13000	8.02013	7,925,440	13.99	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		624.82000	0.62482	623,990	13.99	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		7,967.50000	7.96750	7,872,870	13.99	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		634.10000	0.63410	633,340	13.99	0.00	0	
R2040	On	02/11/2023	Bond Future	11.80	Put		6,904.22000	6.90422	6,811,280	13.99	0.00	0	
R2040	On	02/11/2023	Bond Future	12.60	Call		2,313.42000	2.31342	2,327,460	14.68	0.00	0	12
R2040	On	02/11/2023	Bond Future	12.60	Put		3,771.36000	3.77136	3,691,600	14.68	0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Call		5,547.79000	5.54779	5,587,570	16.36	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		7,915.05000	7.91505	7,820,490	13.99	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2040 On 02/11/2023 Bond Future	13.64	Put			1,620.49000	1.62049	1,566,470	16.36		0.00	0	12
R2040 On 02/11/2023 Bond Future	11.80	Call			842.86000	0.84286	843,720	13.99		0.00	0	12
R2040 On 01/02/2024 Bond Future	12.33	Call			2,153.98000	2.15398	2,169,390	14.71		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			5,720.91000	5.72091	5,640,440	14.71		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			2,174.55000	2.17455	2,190,140	14.72		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			5,685.05000	5.68505	5,604,760	14.72		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			2,195.24000	2.19524	2,211,000	14.73		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			5,649.37000	5.64937	5,569,250	14.73		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			9,655.73000	9.65573	9,567,280	13.91		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			1,308.12000	1.30812	1,317,530	13.91		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			9,754.58000	9.75458	9,665,910	13.91		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			1,319.70000	1.31970	1,329,220	13.91		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			9,704.97000	9.70497	9,616,410	13.91		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			1,331.57000	1.33157	1,341,200	13.91		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Call			2,516.98000	2.51698	2,539,340	13.93		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Put			7,346.74000	7.34674	7,268,460	13.93		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Call			2,478.75000	2.47875	2,500,800	13.92		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Put			7,420.70000	7.42070	7,342,110	13.92		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Call			2,497.97000	2.49797	2,520,180	13.93		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Put			7,383.79000	7.38379	7,305,360	13.93		0.00	0	
<b>Total R2040 Option</b>										<b>0.00</b>	<b>0</b>	<b>36</b>
<b>Total For R2040</b>										<b>23,900,502.40</b>	<b>320</b>	<b>133,56</b>
R2044 On 03/08/2023 Bond Future			12.76227	71.24175	12.76891	71.20573		16.15		17,026,778.25	239	85,54
R2044 On 02/11/2023 Bond Future			12.87313	72.85785	12.87996	72.82135		16.16		0.00	0	
R2044 On 01/02/2024 Bond Future			12.98349	70.17297	12.99057	70.13570		16.45		0.00	0	
R2044 On 02/05/2024 Bond Future			13.09317	71.84147	13.10051	71.80338		15.62		0.00	0	
R2044 On 01/08/2024 Bond Future			13.23016	69.06573	13.23786	69.02650		15.65		0.00	0	
<b>Total R2044 Future</b>										<b>17,026,778.25</b>	<b>239</b>	<b>85,54</b>
R2044 On 03/08/2023 Bond Future	12.15	Put			4,110.98000	4.11098	4,052,560	14.74		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			629.95000	0.62995	607,370	14.76		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			4,066.47000	4.06647	4,007,870	14.76		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			644.33000	0.64433	621,590	14.77		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			4,022.16000	4.02216	3,963,400	14.77		0.00	0	
R2044 On 03/08/2023 Bond Future	12.50	Call			1,248.72000	1.24872	1,223,010	15.22		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Call			231.54000	0.23154	217,100	14.55		0.00	0	4,54
R2044 On 03/08/2023 Bond Future	11.75	Put			6,142.91000	6.14291	6,092,450	14.55		0.00	0	3,07
R2044 On 03/08/2023 Bond Future	12.00	Call			428.04000	0.42804	408,630	14.54		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			4,814.30000	4.81430	4,758,870	14.54		0.00	0	4,74
R2044 On 03/08/2023 Bond Future	12.15	Call			615.69000	0.61569	593,290	14.74		0.00	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
R2044	On	03/08/2023	Bond Future	12.50	Put		2,732.58000	2.73258	2,670,850	15.22	0.00	0	9,10
R2044	On	02/11/2023	Bond Future	11.57	Put		8,235.79000	8.23579	8,188,610	14.79	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		585.02000	0.58502	574,470	14.79	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		8,344.93000	8.34493	8,297,880	14.79	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		593.94000	0.59394	583,330	14.79	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		8,290.26000	8.29026	8,243,150	14.79	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		602.97000	0.60297	592,290	14.79	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		2,091.24000	2.09124	2,084,430	15.55	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		5,948.33000	5.94833	5,904,250	15.55	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		2,050.94000	2.05094	2,044,060	15.54	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		6,023.37000	6.02337	5,979,220	15.54	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		2,071.15000	2.07115	2,064,300	15.55	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		5,985.87000	5.98587	5,941,750	15.55	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		9,607.28000	9.60728	9,564,350	14.76	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		1,412.86000	1.41286	1,408,030	14.76	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		9,557.38000	9.55738	9,514,460	14.76	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		1,387.85000	1.38785	1,383,000	14.76	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		9,657.33000	9.65733	9,614,390	14.76	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		1,400.32000	1.40032	1,395,480	14.76	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Call		2,477.44000	2.47744	2,477,080	14.79	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Put		7,605.40000	7.60540	7,565,810	14.79	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Call		2,496.66000	2.49666	2,496,340	14.80	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Put		7,567.21000	7.56721	7,527,660	14.80	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Call		2,458.31000	2.45831	2,457,900	14.78	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Put		7,643.74000	7.64374	7,604,100	14.78	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	<b>21,46</b>
<b>Total For R2044</b>											<b>17,026,778.25</b>	<b>239</b>	<b>107,03</b>
R2048	On	03/08/2023	Bond Future			12.69884	74.22849	12.71048	74.16437	15.78	0.00	0	240,19
R2048	On	02/11/2023	Bond Future			12.81065	71.46306	12.82268	71.39782	16.78	0.00	0	11,06
R2048	On	01/02/2024	Bond Future			12.92236	73.12749	12.93485	73.06083	16.06	0.00	0	
R2048	On	02/05/2024	Bond Future			13.02345	70.41235	13.03640	70.34417	16.23	0.00	0	13,00
R2048	On	01/08/2024	Bond Future			13.14716	71.98538	13.16069	71.91537	15.28	0.00	0	
<b>Total R2048 Future</b>											<b>0.00</b>	<b>0</b>	<b>264,26</b>
R2048	On	03/08/2023	Bond Future	12.30	Put		3,333.96000	3.33396	3,252,570	14.97	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Call		3,659.44000	3.65944	3,663,940	16.67	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		664.14000	0.66414	647,130	14.68	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Put		1,055.19000	1.05519	995,570	16.67	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	12.10	Put		4,173.21000	4.17321	4,092,080	14.68	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		679.06000	0.67906	661,990	14.70	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048 On 03/08/2023 Bond Future	12.11	Put			4,128.16000	4.12816	4,046,970	14.70		0.00	0	
R2048 On 03/08/2023 Bond Future	12.30	Call			1,008.21000	1.00821	990,940	14.97		0.00	0	1,10
R2048 On 03/08/2023 Bond Future	11.80	Call			313.63000	0.31363	300,220	14.29		0.00	0	1,10
R2048 On 03/08/2023 Bond Future	11.80	Put			5,662.81000	5.66281	5,585,280	14.29		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			649.34000	0.64934	632,400	14.67		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			4,218.47000	4.21847	4,137,410	14.67		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			584.78000	0.58478	578,560	15.37		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			8,597.72000	8.59772	8,526,260	15.37		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			593.79000	0.59379	587,570	15.37		0.00	0	
R2048 On 02/11/2023 Bond Future	12.50	Put			0.00000	0.00000	3,958,360	15.96		0.00	0	
R2048 On 02/11/2023 Bond Future	13.60	Call			0.00000	0.00000	5,670,350	17.88		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			8,541.13000	8.54113	8,469,670	15.37		0.00	0	
R2048 On 02/11/2023 Bond Future	13.60	Put			0.00000	0.00000	1,610,790	17.88	354,373.80		220	22
R2048 On 02/11/2023 Bond Future	11.47	Call			575.87000	0.57587	569,660	15.37		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			8,654.50000	8.65450	8,583,050	15.37		0.00	0	
R2048 On 02/11/2023 Bond Future	11.80	Call			0.00000	0.00000	922,080	15.37	202,857.60		220	22
R2048 On 02/11/2023 Bond Future	11.80	Put			0.00000	0.00000	6,817,600	15.37		0.00	0	
R2048 On 02/11/2023 Bond Future	12.50	Call			0.00000	0.00000	2,235,190	15.96	491,741.80		220	22
R2048 On 01/02/2024 Bond Future	12.15	Call			1,943.40000	1.94340	1,946,120	15.06		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			6,366.57000	6.36657	6,302,630	15.06		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			1,963.14000	1.96314	1,965,950	15.07		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			6,326.82000	6.32682	6,262,970	15.07		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			1,923.78000	1.92378	1,926,400	15.05		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			6,406.52000	6.40652	6,342,480	15.05		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			10,538.02000	10.53802	10,471,360	15.37		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Call			1,273.40000	1.27340	1,274,980	15.37		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Put			10,483.96000	10.48396	10,417,360	15.37		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Call			1,285.29000	1.28529	1,286,920	15.37		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			10,430.29000	10.43029	10,363,740	15.37		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			1,261.80000	1.26180	1,263,320	15.37		0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Call			2,672.90000	2.67290	2,684,150	14.45		0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Put			7,396.29000	7.39629	7,337,530	14.45		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Call			2,693.33000	2.69333	2,704,690	14.46		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Put			7,358.54000	7.35854	7,299,890	14.46		0.00	0	
R2048 On 01/08/2024 Bond Future	12.32	Call			2,713.85000	2.71385	2,725,310	14.47		0.00	0	
R2048 On 01/08/2024 Bond Future	12.32	Put			7,320.96000	7.32096	7,262,410	14.47		0.00	0	
<b>Total R2048 Option</b>										<b>1,048,973.20</b>	<b>660</b>	<b>3,96</b>
<b>Total For R2048</b>										<b>1,048,973.20</b>	<b>660</b>	<b>268,22</b>
R209 On 03/08/2023 Bond Future			12.40839	63.39992	12.39944	63.43990		14.55		1,267,998.40	20	11,68



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	02/11/2023			12.51662	61.68298	12.50728	61.72411		15.30	30,533,075.10	495	49
R209	On	01/02/2024			12.62054	63.11969	12.61082	63.16192		14.65	0.00	0	
R209	On	02/05/2024			12.72293	61.46509	12.71285	61.50830		14.49	0.00	0	
R209	On	01/08/2024			12.85040	62.83844	12.83998	62.88240		13.58	0.00	0	
<b>Total R209 Future</b>											<b>31,801,073.50</b>	<b>515</b>	<b>12,18</b>
R209	On	03/08/2023	10.00	Call			1.14000	0.00114	0,830	13.12	0.00	0	1,80
R209	On	03/08/2023	10.00	Put			12,183.93000	12.18393	12,223,600	13.12	0.00	0	
R209	On	03/08/2023	12.00	Put			2,611.65000	2.61165	2,608,770	13.72	0.00	0	1,7
R209	On	03/08/2023	11.25	Call			124.54000	0.12454	110,300	13.11	0.00	0	7,00
R209	On	03/08/2023	11.94	Call			699.83000	0.69983	659,290	13.65	0.00	0	
R209	On	03/08/2023	11.94	Put			2,802.38000	2.80238	2,801,820	13.65	0.00	0	
R209	On	03/08/2023	10.75	Put			8,065.35000	8.06535	8,101,050	13.12	0.00	0	
R209	On	03/08/2023	11.95	Call			714.26000	0.71426	673,320	13.66	0.00	0	
R209	On	03/08/2023	11.95	Put			2,769.98000	2.76998	2,769,020	13.66	0.00	0	
R209	On	03/08/2023	12.00	Call			789.39000	0.78939	746,530	13.72	0.00	0	
R209	On	03/08/2023	10.70	Call			21.22000	0.02122	17,510	13.12	0.00	0	1,80
R209	On	03/08/2023	10.70	Put			8,327.26000	8.32726	8,363,530	13.12	0.00	0	
R209	On	03/08/2023	10.75	Call			25.38000	0.02538	21,100	13.12	0.00	0	7,00
R209	On	03/08/2023	11.25	Put			5,579.43000	5.57943	5,605,170	13.11	0.00	0	
R209	On	03/08/2023	11.93	Call			685.59000	0.68559	645,450	13.64	0.00	0	
R209	On	03/08/2023	11.93	Put			2,835.03000	2.83503	2,834,870	13.64	0.00	0	
R209	On	02/11/2023	11.35	Put			6,004.52000	6.00452	6,022,970	14.01	0.00	0	
R209	On	02/11/2023	11.33	Call			575.68000	0.57568	553,380	14.01	0.00	0	
R209	On	02/11/2023	11.33	Put			6,086.98000	6.08698	6,105,810	14.01	0.00	0	
R209	On	02/11/2023	11.34	Call			584.00000	0.58400	561,510	14.01	0.00	0	
R209	On	02/11/2023	11.34	Put			6,045.63000	6.04563	6,064,270	14.01	0.00	0	
R209	On	02/11/2023	11.35	Call			592.51000	0.59251	569,830	14.01	0.00	0	
R209	On	01/02/2024	12.14	Call			2,029.84000	2.02984	1,995,530	13.95	0.00	0	
R209	On	01/02/2024	12.14	Put			4,125.32000	4.12532	4,133,240	13.95	0.00	0	
R209	On	01/02/2024	12.12	Call			1,993.12000	1.99312	1,959,090	13.93	0.00	0	
R209	On	01/02/2024	12.12	Put			4,179.82000	4.17982	4,188,020	13.93	0.00	0	
R209	On	01/02/2024	12.13	Call			2,011.54000	2.01154	1,977,360	13.94	0.00	0	
R209	On	01/02/2024	12.13	Put			4,152.60000	4.15260	4,160,650	13.94	0.00	0	
R209	On	02/05/2024	11.18	Put			8,085.83000	8.08583	8,108,750	13.68	0.00	0	
R209	On	02/05/2024	11.19	Call			997.04000	0.99704	976,640	13.68	0.00	0	
R209	On	02/05/2024	11.19	Put			8,045.09000	8.04509	8,067,900	13.68	0.00	0	
R209	On	02/05/2024	11.17	Call			978.78000	0.97878	958,600	13.68	0.00	0	
R209	On	02/05/2024	11.17	Put			8,126.69000	8.12669	8,149,720	13.68	0.00	0	
R209	On	02/05/2024	11.18	Call			987.88000	0.98788	967,590	13.68	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	01/08/2024	Bond Future	11.79	Call		1,761.91000	1.76191	1,736,510	12.82	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		6,427.86000	6.42786	6,446,420	12.82	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		1,774.79000	1.77479	1,749,290	12.82	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		6,394.01000	6.39401	6,412,470	12.82	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		1,749.34000	1.74934	1,724,040	12.82	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		6,462.06000	6.46206	6,480,720	12.82	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>19,38</b>
<b>Total For R209</b>											<b>31,801,073.50</b>	<b>515</b>	<b>31,53</b>
R210	On	03/08/2023	Bond Future			226.89179	226.89179	226.86616	226.86616		0.00	0	4
R210	On	02/11/2023	Bond Future			228.91272	228.91272	228.88722	228.88722		0.00	0	
R210	On	01/02/2024	Bond Future			234.29569	234.29569	234.26987	234.26987		0.00	0	
R210	On	02/05/2024	Bond Future			236.63648	236.63648	236.60949	236.60949		0.00	0	
R210	On	01/08/2024	Bond Future			241.98838	241.98838	241.95988	241.95988		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>42</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>42</b>
R213	On	03/08/2023	Bond Future			11.59992	80.29942	11.59093	80.33713	10.37	1,766,587.24	22	23,52
R213	On	02/11/2023	Bond Future			11.71242	78.56126	11.70292	78.60016	10.93	30,481,768.88	388	3,78
R213	On	01/02/2024	Bond Future			11.82493	80.39089	11.81493	80.43081	10.40	0.00	0	
R213	On	02/05/2024	Bond Future			11.92537	78.73904	11.91487	78.77994	9.38	0.00	0	
R213	On	01/08/2024	Bond Future			12.06061	80.50010	12.04966	80.54159	8.95	0.00	0	
<b>Total R213 Future</b>											<b>32,248,356.12</b>	<b>410</b>	<b>27,30</b>
R213	On	03/08/2023	Bond Future	11.61	Call		1,512.12000	1.51212	1,460,330	10.57	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		1,432.15000	1.43215	1,418,070	10.57	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		1,535.64000	1.53564	1,483,650	10.59	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		1,413.77000	1.41377	1,399,490	10.59	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		1,559.33000	1.55933	1,507,130	10.60	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		1,395.60000	1.39560	1,381,110	10.60	0.00	0	
R213	On	02/11/2023	Bond Future	10.94	Call		966.76000	0.96676	937,920	10.44	0.00	0	7
R213	On	02/11/2023	Bond Future	10.94	Put		4,173.60000	4.17360	4,183,660	10.44	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		1,190.47000	1.19047	1,158,530	10.49	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,668.40000	3.66840	3,675,360	10.49	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		1,204.53000	1.20453	1,172,410	10.50	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,611.42000	3.61142	3,618,020	10.50	0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call		1,728.49000	1.72849	1,690,990	10.67	0.00	0	7
R213	On	02/11/2023	Bond Future	11.44	Put		2,815.10000	2.81510	2,816,500	10.67	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call		4,894.64000	4.89464	4,846,820	11.98	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,639.84000	3.63984	3,646,620	10.50	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put		943.52000	0.94352	934,600	11.98	0.00	0	7
R213	On	02/11/2023	Bond Future	11.13	Call		1,218.70000	1.21870	1,186,400	10.50	0.00	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
R213	On	01/02/2024	Bond Future	11.70	Call		2,539.43000	2.53943	2,503,380	10.36	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		3,000.18000	3.00018	3,004,050	10.36	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		2,559.97000	2.55997	2,523,810	10.37	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		2,980.49000	2.98049	2,984,250	10.37	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		2,580.59000	2.58059	2,544,320	10.38	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		2,960.91000	2.96091	2,964,560	10.38	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put		7,323.67000	7.32367	7,349,230	8.89	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call		659.47000	0.65947	644,030	8.89	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put		7,287.07000	7.28707	7,312,530	8.89	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call		646.10000	0.64610	630,870	8.89	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put		7,360.14000	7.36014	7,385,810	8.89	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call		652.86000	0.65286	637,520	8.89	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		1,255.68000	1.25568	1,235,180	8.37	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put		5,852.22000	5.85222	5,873,210	8.37	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		1,235.80000	1.23580	1,215,490	8.38	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		5,913.85000	5.91385	5,935,030	8.38	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		1,245.86000	1.24586	1,225,460	8.38	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		5,883.14000	5.88314	5,904,230	8.38	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,25</b>
<b>Total For R213</b>											<b>32,248,356.12</b>	<b>410</b>	<b>29,55</b>
R214	On	03/08/2023	Bond Future			12.61026	60.03555	12.61668	60.00638	15.81	0.00	0	20,17
R214	On	02/11/2023	Bond Future			12.71745	58.09221	12.72405	58.06261	16.74	0.00	0	1
R214	On	01/02/2024	Bond Future			12.82419	59.44519	12.83101	59.41501	16.05	0.00	0	
R214	On	02/05/2024	Bond Future			12.92056	57.55001	12.92762	57.51912	16.15	0.00	0	
R214	On	01/08/2024	Bond Future			13.03874	58.83615	13.04612	58.80432	15.23	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>20,15</b>
R214	On	03/08/2023	Bond Future	12.14	Call		694.52000	0.69452	673,940	14.75	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,926.37000	2.92637	2,876,620	14.75	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		709.09000	0.70909	688,410	14.77	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,892.71000	2.89271	2,842,860	14.77	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		723.77000	0.72377	702,990	14.78	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,859.23000	2.85923	2,809,280	14.78	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		523.62000	0.52362	514,550	15.32	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		6,666.94000	6.66694	6,628,270	15.32	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		531.48000	0.53148	522,370	15.32	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		6,622.21000	6.62221	6,583,500	15.32	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		515.84000	0.51584	506,820	15.32	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		6,711.81000	6.71181	6,673,190	15.32	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		4,891.29000	4.89129	4,855,360	15.03	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	01/02/2024	Bond Future	12.15	Call		1,716.51000	1.71651	1,710,790	15.04	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		4,860.18000	4.86018	4,824,280	15.04	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		1,733.68000	1.73368	1,727,990	15.05	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		4,829.22000	4.82922	4,793,350	15.05	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		1,699.44000	1.69944	1,693,690	15.03	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,113.57000	1.11357	1,109,380	15.25	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		8,150.85000	8.15085	8,115,770	15.25	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,123.71000	1.12371	1,119,530	15.24	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		8,108.55000	8.10855	8,073,480	15.24	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,133.75000	1.13375	1,129,580	15.24	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		8,066.21000	8.06621	8,031,150	15.24	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		6,079.27000	6.07927	6,047,130	14.37	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		2,112.74000	2.11274	2,112,350	14.37	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		6,146.24000	6.14624	6,114,020	14.37	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		2,127.32000	2.12732	2,126,970	14.37	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		6,112.82000	6.11282	6,080,640	14.37	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		2,141.71000	2.14171	2,141,400	14.37	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>20,15</b>
<b>Total for Bond</b>											<b>372,511,762.92</b>	<b>17,476</b>	<b>1,425,25</b>
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>											<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>											<b>0.00</b>	<b>0</b>	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>											<b>0.00</b>	<b>0</b>	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES42 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>											<b>0.00</b>	<b>0</b>	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total I2025 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>											<b>0.00</b>	<b>0</b>	
I2029	On	31/03/2029	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total I2029 Future</b>											<b>0.00</b>	<b>0</b>	

Contract Details	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 I2029</b>										<b>0.00</b>	<b>0</b>	
I2031 On 31/01/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2031 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2031</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032 On 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>	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2053 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2053</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>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 03/08/2023 GOVI			842.67700	842.67700	842.69600	842.69600				0.00	0	83
GOVI On 02/11/2023 GOVI			861.77500	861.77500	861.80300	861.80300				0.00	0	
GOVI On 01/02/2024 GOVI			881.83700	881.83700	881.87000	881.87000				0.00	0	
GOVI On 02/05/2024 GOVI			902.79600	902.79600	902.83100	902.83100				0.00	0	
GOVI On 01/08/2024 GOVI			923.05400	923.05400	923.07900	923.07900				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>83</b>
GOVI On 03/08/2023 GOVI	837.21	Call			54,860.00000	5.48600	54,670,000			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			54,760.00000	5.47600	54,570,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Call			54,660.00000	5.46600	54,470,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			239,970.00000	23.99700	240,250,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Put			240,070.00000	24.00700	240,350,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			240,170.00000	24.01700	240,450,000			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			18,700.00000	1.87000	18,370,000			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			18,900.00000	1.89000	18,570,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.98	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
GOVI	On	01/02/2024	GOVI	879.99	Call			18,800.00000	1.88000	18,470,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put			481,590.00000	48.15900	481,940,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put			481,390.00000	48.13900	481,740,000		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			481,490.00000	48.14900	481,840,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put			202,910.00000	20.29100	203,160,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Put			203,010.00000	20.30100	203,260,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Put			203,110.00000	20.31100	203,360,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call			0.00000	0.00000	0,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>83</b>
AL37	On	03/08/2023	Index Future			863.00800	863.00800	863.43600	863.43600			0.00	0	
AL37	On	02/11/2023	Index Future			882.56700	882.56700	883.01400	883.01400			0.00	0	
AL37	On	01/02/2024	Index Future			903.11300	903.11300	903.57500	903.57500			0.00	0	
AL37	On	02/05/2024	Index Future			924.57800	924.57800	925.05200	925.05200			0.00	0	
AL37	On	01/08/2024	Index Future			945.32400	945.32400	945.79800	945.79800			0.00	0	
<b>Total AL37 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>												<b>0.00</b>	<b>0</b>	
AL7T	On	03/08/2023	Index Future			971.28300	971.28300	971.61400	971.61400			0.00	0	
AL7T	On	02/11/2023	Index Future			993.29500	993.29500	993.64500	993.64500			0.00	0	
AL7T	On	01/02/2024	Index Future			1,016.41900	1,016.41900	1,016.78100	1,016.78100			0.00	0	
AL7T	On	02/05/2024	Index Future			1,040.57700	1,040.57700	1,040.94900	1,040.94900			0.00	0	
AL7T	On	01/08/2024	Index Future			1,063.92600	1,063.92600	1,064.29500	1,064.29500			0.00	0	
<b>Total AL7T Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>												<b>0.00</b>	<b>0</b>	
ALBI	On	03/08/2023	Index Future			855.08900	855.08900	855.09900	855.09900			0.00	0	10
ALBI	On	02/11/2023	Index Future			874.46800	874.46800	874.48800	874.48800			0.00	0	
ALBI	On	01/02/2024	Index Future			894.82600	894.82600	894.85000	894.85000			0.00	0	
ALBI	On	02/05/2024	Index Future			916.09400	916.09400	916.12000	916.12000			0.00	0	
ALBI	On	01/08/2024	Index Future			936.65000	936.65000	936.66600	936.66600			0.00	0	
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
IGOV	On	03/08/2023	Index Future			325.10800	325.10800	325.44200	325.44200			0.00	0	6



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
IGOV On 02/11/2023 Index Future			332.55500	332.55500	332.90000	332.90000				0.00	0	
IGOV On 01/02/2024 Index Future			340.37300	340.37300	340.72800	340.72800				0.00	0	
IGOV On 02/05/2024 Index Future			348.53800	348.53800	348.90100	348.90100				0.00	0	
IGOV On 01/08/2024 Index Future			356.43100	356.43100	356.79900	356.79900				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 21/06/2023 Jibar Future			8.56000	91.44000	8.54000	91.46000				0.00	0	
JIBAR f On 19/07/2023 Jibar Future			8.72500	91.27500	8.72500	91.27500				0.00	0	
JIBAR f On 16/08/2023 Jibar Future			8.97000	91.03000	8.96500	91.03500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			9.12500	90.87500	9.12500	90.87500				0.00	0	
JIBAR f On 18/10/2023 Jibar Future			9.14500	90.85500	9.14000	90.86000				0.00	0	
JIBAR f On 15/11/2023 Jibar Future			9.20500	90.79500	9.19000	90.81000				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			9.23500	90.76500	9.21000	90.79000				0.00	0	
JIBAR f On 20/03/2024 Jibar Future			9.21500	90.78500	9.19500	90.80500				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			9.11500	90.88500	9.09000	90.91000				0.00	0	
JIBAR f On 18/09/2024 Jibar Future			8.99500	91.00500	8.97000	91.03000				0.00	0	
JIBAR f On 18/12/2024 Jibar Future			8.81000	91.19000	8.79000	91.21000				0.00	0	
JIBAR f On 19/03/2025 Jibar Future			8.80500	91.19500	8.79500	91.20500				0.00	0	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Derivatives :</b>										<b>372,511,762.92</b>	<b>17,476</b>	<b>1,426,85</b>
ABCPI3 On 07/12/2023 Spot Bond			4.35000	327.08846	4.35000	326.97158				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.91833				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.41552				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026 Spot Bond			10.74000	101.24381	10.74000	101.21472				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 30/06/2031 Spot Bond			12.80500	86.77317	12.80500	86.74359				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.62618				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	99.97156				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	101.90505				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	101.86698				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	100.82722				0.00	0	5,000,000.00
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.34848				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	101.93249				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.46212				0.00	0	400,000.00
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000.00</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	<b>400,000.00</b>
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.20565				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.53429				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN29 On 29/08/2028 Spot Bond					0.00000	100.84062				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>	

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 15/11/2023 Spot Bond					0.00000	100.60046				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.76579				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.83051				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.06715				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.43098				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	102.15744				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.85977				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2029 Spot Bond					0.00000	102.10211				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	101.13057				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.14330				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.61141				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.08997				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</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 ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.09409				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.60326				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2026 Spot Bond					0.00000	101.28349				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	102.14950				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.32895				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.56052				0.00	0	
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.42628				0.00	14,929,219,600	3,732,304,900
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>14,929,219,600</b>	<b>3,732,304,900</b>
<b>Total For ABFN54</b>										<b>0.00</b>	<b>14,929,219,600</b>	<b>3,732,304,900</b>
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.34105				0.00	0	
<b>Total ABFN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN55</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 08/11/2027 Spot Bond					0.00000	100.44196				0.00	0	
<b>Total ABFN56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN56</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/11/2025 Spot Bond					0.00000	100.32829				0.00	0	
<b>Total ABFN57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN57</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/11/2027 Spot Bond					0.00000	100.33894				0.00	0	
<b>Total ABFN58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN58</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 28/11/2025 Spot Bond					0.00000	100.05046				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN59</b>										<b>0.00</b>	<b>0</b>	
ABFN61 On 05/04/2026 Spot Bond					0.00000	101.34304				0.00	0	
<b>Total ABFN60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN60</b>										<b>0.00</b>	<b>0</b>	
ABFN6 On 24/02/2028 Spot Bond					0.00000	100.50893				0.00	0	200,000,00
<b>Total ABFN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ABFN61</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ABFN61 On 24/02/2030 Spot Bond					0.00000	100.38793				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	101.68306				0.00	0	
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN01</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.96694				0.00	0	
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN02</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2029 Spot Bond					0.00000	102.40400				0.00	0	2,380,000,00
<b>Total ABGN03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,380,000,00</b>
<b>Total For ABGN03</b>										<b>0.00</b>	<b>0</b>	<b>2,380,000,00</b>
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.52381				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.87562				0.00	0	670,000,00
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
ABJ03 On 14/09/2024 Spot Bond					0.00000	102.34893				0.00	0	
<b>Total ABJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.65690				0.00	0	
<b>Total ABJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ04</b>										<b>0.00</b>	<b>0</b>	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.72607				0.00	0	1,000,000,00
<b>Total ABJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For ABJ05</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABKI04 On 13/03/2024 Spot Bond			8.28500	8.28500	8.28500	161.54018				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	81.23724	100.00000	81.03904				0.00	0	
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			4.01500	4.01500	4.01500	168.17355				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			4.82000	4.82000	4.82000	215.67424				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			5.36000	5.36000	5.36000	233.46458				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			9.65500	9.65500	9.65500	107.12576				0.00	0	
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			10.25500	100.87605	10.25500	100.84864				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			10.06500	102.59612	10.06500	102.56874				0.00	0	
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			9.29000	101.88595	9.29000	101.86077				0.00	0	
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	
ABS19 On 24/02/2028 Spot Bond			10.65000	10.65000	10.65000	98.96133				0.00	0	
<b>Total ABS19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS19</b>										<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			10.47000	97.39910	10.47000	97.37209				0.00	0	
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	16.93772	100.00000	16.90044				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 Intere
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABS12 On 07/12/2023 Spot Bond			4.00000	327.66816	4.00000	327.55416				0.00	0	
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			12.53000	12.53000	12.53000	102.61639				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.96143				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.92223				0.00	0	
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.85595				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	102.14034				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	100.25257				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	100.51348				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	102.17635				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.23993				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.63696				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	106.88488				0.00	2,990,953,400	2,990,953,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AGRIA1 SPOT</b>										<b>0.00</b>	<b>2,990,953,400</b>	<b>2,990,953,400</b>
<b>Total For AGRIA1</b>										<b>0.00</b>	<b>2,990,953,400</b>	<b>2,990,953,400</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	102.74285				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.20335				0.00	0	
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	
AGT03 On 05/06/2025 Spot Bond					0.00000	102.79944				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.27709				0.00	0	
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	
AGT05 On 16/11/2027 Spot Bond					0.00000	101.00536				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	101.05179				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.07484				0.00	0	
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	
AH2A3 On 18/07/2026 Spot Bond			9.95500	96.98317	9.95500	96.95714				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	101.10970				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.22578				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.37066				0.00	0	
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</b>	



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 18/04/2024 Spot Bond					0.00000	100.99066				0.00	0	
<b>Total AHF2O3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O3</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.15942				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond			10.84500	102.46498	10.84500	102.43526				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	100.20584				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	100.16672				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	100.17643				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	100.33140				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.50119				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	100.15083				0.00	0	
<b>Total AHF6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A3</b>										<b>0.00</b>	<b>0</b>	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.16659				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	100.17628				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	100.24383				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	100.25508				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.31405				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	100.17141				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	100.16778				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	100.18109				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	100.17650				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.59956				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	100.25099				0.00	0	
<b>Total AHF7D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>										<b>0.00</b>	<b>0</b>	
AIR04 On 29/05/2024 Spot Bond			11.56000	97.96560	11.56000	97.93568			739,375,288,000.00		63,959,800	
<b>Total AIR04 SPOT</b>									<b>739,375,288,000.00</b>		<b>63,959,800</b>	
<b>Total For AIR04</b>									<b>739,375,288,000.00</b>		<b>63,959,800</b>	
AIR05 On 29/05/2030 Spot Bond			13.00000	86.56807	13.00000	86.53845			0.00		0	
<b>Total AIR05 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For AIR05</b>									<b>0.00</b>		<b>0</b>	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.35402				0.00	0	
<b>Total AIRF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF02</b>										<b>0.00</b>	<b>0</b>	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.36676				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.84436				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			6.95000	194.66487	6.95000	194.58199				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	101.65951				0.00	0	
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	100.94561				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	102.06068				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.61776				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	100.18877				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	99.94091				0.00	0	
<b>Total APF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF19</b>										<b>0.00</b>	<b>0</b>	
ASC00 On 30/09/2028 Spot Bond					0.00000	101.86423				0.00	0	
<b>Total ASC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC001</b>										<b>0.00</b>	<b>0</b>	
ASC00 On 22/09/2023 Spot Bond					0.00000	101.58410				0.00	0	
<b>Total ASC002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC002</b>										<b>0.00</b>	<b>0</b>	
ASC00 On 20/12/2027 Spot Bond					0.00000	101.87069				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>	

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 29/04/2024 Spot Bond					0.00000	100.00015				0.00	0	
<b>Total ASC004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC004</b>										<b>0.00</b>	<b>0</b>	
ASC00: On 28/03/2024 Spot Bond					0.00000	101.43121				0.00	0	
<b>Total ASC005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC005</b>										<b>0.00</b>	<b>0</b>	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.64414				0.00	0	
<b>Total ASC013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC013</b>										<b>0.00</b>	<b>0</b>	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.64414				0.00	0	
<b>Total ASC014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC014</b>										<b>0.00</b>	<b>0</b>	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.64414				0.00	0	
<b>Total ASC015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC015</b>										<b>0.00</b>	<b>0</b>	
ASC01: On 17/10/2023 Spot Bond					0.00000	101.01186				0.00	0	
<b>Total ASC016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC016</b>										<b>0.00</b>	<b>0</b>	
ASC01: On 17/08/2023 Spot Bond					0.00000	100.94574				0.00	0	
<b>Total ASC017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC017</b>										<b>0.00</b>	<b>0</b>	
ASC01: On 18/08/2023 Spot Bond					0.00000	100.91419				0.00	0	
<b>Total ASC018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC018</b>										<b>0.00</b>	<b>0</b>	
ASC01: On 21/08/2023 Spot Bond					0.00000	101.12177				0.00	0	
<b>Total ASC019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC019</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 28/04/2028 Spot Bond					0.00000	100.82224				0.00	0	
<b>Total ASC020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC020</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 20/06/2028 Spot Bond					0.00000	100.81502				0.00	0	
<b>Total ASC021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC021</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 20/06/2030 Spot Bond			13.45500	13.45500	13.45500	96.54990				0.00	0	
<b>Total ASC022 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASC022</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 20/06/2027 Spot Bond					0.00000	100.56385				0.00	0	
<b>Total ASC023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC023</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 17/05/2028 Spot Bond					0.00000	100.30306				0.00	0	
<b>Total ASC024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC024</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 22/08/2023 Spot Bond					0.00000	100.14179				0.00	0	
<b>Total ASC025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC025</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 23/08/2023 Spot Bond					0.00000	100.11852				0.00	0	
<b>Total ASC026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC026</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 25/08/2023 Spot Bond					0.00000	100.06633				0.00	0	
<b>Total ASC027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC027</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 26/05/2028 Spot Bond					0.00000	100.14033				0.00	400,000,000	200,000,000
<b>Total ASC028 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For ASC028</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
ASC02: On 26/05/2026 Spot Bond					0.00000	100.13645				0.00	0	
<b>Total ASC029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC029</b>										<b>0.00</b>	<b>0</b>	
ASN02: On 07/12/2033 Spot Bond			5.71000	247.37639	5.71000	247.27895				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03: On 07/12/2033 Spot Bond			5.81000	224.80420	5.81000	224.71508				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			5.69000	207.62657	5.69000	207.54512				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			5.66000	115.79286	5.66000	115.74734				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 24/08/2025 Spot Bond					0.00000	102.67609				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.05024				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.76557				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.28911				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	100.16963				0.00	252,000,000	63,000,000
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>252,000,000</b>	<b>63,000,000</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>252,000,000</b>	<b>63,000,000</b>
ASN28 On 21/08/2023 Spot Bond					0.00000	100.16623				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	102.07721				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.64526				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.84417				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 20/12/2023 Spot Bond					0.00000	102.42808				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 31/03/2029 Spot Bond			5.20500	5.20500	5.20500	115.58900				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			5.82500	5.82500	5.82500	105.04671				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN327 On 20/06/2024 Spot Bond					0.00000	101.86995				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>	
ASN328 On 20/06/2024 Spot Bond					0.00000	102.03671				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>	
ASN333 On 09/05/2024 Spot Bond					0.00000	100.51362				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>	
ASN335 On 20/06/2024 Spot Bond					0.00000	101.49516				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>	
ASN337 On 31/01/2038 Spot Bond			5.87000	113.03556	5.87000	112.99047				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN341 On 20/06/2024 Spot Bond					0.00000	101.86373				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>	
ASN346 On 20/06/2024 Spot Bond					0.00000	101.31177				0.00	0	3,500,00
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,500,00</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>3,500,00</b>
ASN351 On 20/06/2024 Spot Bond					0.00000	101.93297				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>	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.81468				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>	
ASN358 On 20/06/2024 Spot Bond					0.00000	101.81468				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>	
ASN365 On 30/08/2024 Spot Bond					0.00000	100.02723				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>	
ASN369 On 20/06/2024 Spot Bond					0.00000	102.14819				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</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 ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.90664				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	102.26025				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	101.08197				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.95260				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.95260				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	102.04432				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.87630				0.00	2,800,000,000	700,000,000
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>700,000,000</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>700,000,000</b>
ASN40: On 20/12/2024 Spot Bond					0.00000	101.79501				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.99113				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	99.86562				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	104.24818				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44( On 22/06/2023 Spot Bond					0.00000	101.67001				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 23/06/2025 Spot Bond					0.00000	101.70223				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 21/12/2026 Spot Bond					0.00000	101.84614				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	101.07151				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 17/07/2023 Spot Bond					0.00000	101.07747				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 31/01/2024 Spot Bond			11.30500	11.30500	11.30500	101.88792				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/08/2024 Spot Bond			11.99500	11.99500	11.99500	101.45518				0.00	0	960,000,00
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>960,000,00</b>
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	<b>960,000,00</b>
ASN47( On 31/07/2023 Spot Bond					0.00000	100.65076				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/07/2023 Spot Bond					0.00000	100.71934				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	102.28697				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	102.14006				0.00	200,000,000	100,000,00
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For ASN480</b>										<b>0.00</b>	<b>200,000,000</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
ASN48: On 25/08/2025 Spot Bond					0.00000	143.42000				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 28/02/2025 Spot Bond			11.78000	11.78000	11.78000	100.84742				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 01/09/2025 Spot Bond					0.00000	102.24648				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.82734				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.82734				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.76144				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			11.35000	97.27243	11.35000	97.24293				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			10.53000	96.80843	10.53000	96.78113				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			11.08000	95.89238	11.08000	95.86397				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			11.08000	95.89238	11.08000	95.86397				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			9.65500	102.41951	9.65500	102.39284				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			11.60500	103.06955	11.60500	103.03744				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/07/2024 Spot Bond			11.55500	103.05292	11.55500	103.02094				0.00	0	240,000,00
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
ASN53: On 31/01/2024 Spot Bond			11.05500	103.13122	11.05500	103.10057				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			11.05500	103.13122	11.05500	103.10057				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.63013				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.70327				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/07/2023 Spot Bond			11.69000	103.31466	11.69000	103.28220				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			11.78000	102.65042	11.78000	102.61796				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			11.64000	102.81379	11.64000	102.78166				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.40253				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.96741				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	99.86118				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	95.37889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 31/01/2024 Spot Bond			11.13000	101.86018	11.13000	101.82971				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.93357				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	100.06139				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.83574				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.80083				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/03/2024 Spot Bond					0.00000	101.86266				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 06/05/2024 Spot Bond					0.00000	93.54711				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.82517				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	100.04946				0.00	200,000,000	100,000,000
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ASN617</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ASN62: On 21/12/2026 Spot Bond					0.00000	101.76226				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	100.00018				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63: On 02/04/2026 Spot Bond					0.00000	101.57187				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.97161				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	102.10059				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	99.84968				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.75314				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.59605				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.28575				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.82132				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	100.26103				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond					0.00000	102.47372				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.63323				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.24910				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.09863				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	99.99948				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	91.42224				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.67440				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.80070				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.77231				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.80070				0.00	602,000,000	301,000,000
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>602,000,000</b>	<b>301,000,000</b>
<b>Total For ASN694</b>										<b>0.00</b>	<b>602,000,000</b>	<b>301,000,000</b>
ASN69: On 31/01/2030 Spot Bond					0.00000	100.58506				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.90267				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.91247				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	102.07268				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	100.52280				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.70840				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	100.27694				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.83786				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	102.43481				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.43612				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	102.09360				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	99.85634				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	100.75434				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	99.99951				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.83316				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.85366				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN74( On 20/06/2026 Spot Bond					0.00000	101.87326				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN74( On 25/11/2024 Spot Bond					0.00000	93.21986				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN74( On 31/10/2026 Spot Bond					0.00000	100.72667				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN76( On 21/12/2026 Spot Bond					0.00000	101.85413				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN77( On 21/12/2026 Spot Bond					0.00000	101.76836				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN78( On 21/12/2026 Spot Bond			10.78384	10.78384	10.78384	103.80939				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN79( On 15/03/2025 Spot Bond					0.00000	102.43504				0.00	0	
<b>Total ASN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN791</b>										<b>0.00</b>	<b>0</b>	
ASN79( On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	102.62884				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN80( On 31/07/2027 Spot Bond					0.00000	100.79307				0.00	9,490,360,600	
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>9,490,360,600</b>	
<b>Total For ASN803</b>										<b>0.00</b>	<b>9,490,360,600</b>	
ASN80( On 31/01/2027 Spot Bond					0.00000	100.72279				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
ASN80( On 31/01/2030 Spot Bond					0.00000	100.72358				0.00	0	
<b>Total ASN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN806</b>										<b>0.00</b>	<b>0</b>	
ASN80( On 21/12/2026 Spot Bond					0.00000	101.67264				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</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 ASN808</b>										<b>0.00</b>	<b>0</b>	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.60019				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.54983				0.00	0	
<b>Total ASN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN820</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.23145				0.00	0	
<b>Total ASN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN821</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.63739				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	80.07726				0.00	0	
<b>Total ASN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN823</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.28031				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	101.09989				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	101.08256				0.00	0	
<b>Total ASN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN826</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.36842				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	101.23495				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	101.23495				0.00	0	
<b>Total ASN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN833</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.79321				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN834</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.89921				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	101.00855				0.00	200,000,000	100,000,000
<b>Total ASN838 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ASN838</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ASN83: On 21/04/2027 Spot Bond					0.00000	101.00315				0.00	200,000,000	100,000,000
<b>Total ASN839 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ASN839</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ASN84: On 21/04/2027 Spot Bond					0.00000	101.00315				0.00	200,000,000	100,000,000
<b>Total ASN840 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ASN840</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ASN84: On 22/04/2027 Spot Bond					0.00000	100.95770				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	87.56668				0.00	0	
<b>Total ASN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN842</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.78209				0.00	0	
<b>Total ASN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN848</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.77817				0.00	0	
<b>Total ASN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN849</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 20/06/2027 Spot Bond					0.00000	101.85376				0.00	0	
<b>Total ASN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN851</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.89315				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	99.99959				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN85: On 19/01/2027 Spot Bond					0.00000	101.15702				0.00	0	
<b>Total ASN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN857</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN860</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.71937				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	89.31983				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	98.31698				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	99.75152				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	99.75152				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	99.77690				0.00	0	
<b>Total ASN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN866</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.99134				0.00	400,000,000	200,000,000
<b>Total ASN867 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For ASN867</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
ASN86: On 14/06/2027 Spot Bond					0.00000	101.99134				0.00	0	
<b>Total ASN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN868</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.79170				0.00	0	
<b>Total ASN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN869</b>										<b>0.00</b>	<b>0</b>	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.73942				0.00	0	
<b>Total ASN872 SPOT</b>										<b>0.00</b>	<b>0</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 ASN872</b>										<b>0.00</b>	<b>0</b>	
ASN87: On 20/06/2027 Spot Bond					0.00000	102.10858				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	102.08899				0.00	0	
<b>Total ASN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN880</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 09/03/2028 Spot Bond					0.00000	99.74247				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	101.14173				0.00	0	
<b>Total ASN886 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN886</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.70585				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	102.09191				0.00	0	
<b>Total ASN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN888</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 31/01/2024 Spot Bond			12.23000	103.45717	12.23000	103.42326				0.00	0	100,000,00
<b>Total ASN889 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ASN889</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ASN90: On 20/06/2027 Spot Bond					0.00000	91.37100				0.00	0	
<b>Total ASN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN902</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.78516				0.00	0	
<b>Total ASN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN903</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.83405				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	99.99956				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	99.99953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN915 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN915</b>										<b>0.00</b>	<b>0</b>	
ASN915 On 31/07/2027 Spot Bond					0.00000	99.99956				0.00	0	
<b>Total ASN916 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN916</b>										<b>0.00</b>	<b>0</b>	
ASN916 On 31/07/2027 Spot Bond					0.00000	99.99959				0.00	0	
<b>Total ASN917 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN917</b>										<b>0.00</b>	<b>0</b>	
ASN917 On 31/08/2027 Spot Bond					0.00000	99.99958				0.00	0	
<b>Total ASN918 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN918</b>										<b>0.00</b>	<b>0</b>	
ASN918 On 31/08/2027 Spot Bond					0.00000	99.99956				0.00	0	
<b>Total ASN919 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN919</b>										<b>0.00</b>	<b>0</b>	
ASN919 On 31/08/2027 Spot Bond					0.00000	99.99958				0.00	0	
<b>Total ASN920 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN920</b>										<b>0.00</b>	<b>0</b>	
ASN920 On 31/08/2027 Spot Bond					0.00000	99.99956				0.00	0	
<b>Total ASN921 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN921</b>										<b>0.00</b>	<b>0</b>	
ASN921 On 20/12/2027 Spot Bond					0.00000	93.55510				0.00	0	
<b>Total ASN930 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN930</b>										<b>0.00</b>	<b>0</b>	
ASN930 On 20/12/2027 Spot Bond					0.00000	87.73050				0.00	0	
<b>Total ASN932 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN932</b>										<b>0.00</b>	<b>0</b>	
ASN932 On 20/12/2025 Spot Bond					0.00000	102.01041				0.00	0	
<b>Total ASN934 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN934</b>										<b>0.00</b>	<b>0</b>	
ASN934 On 20/12/2027 Spot Bond					0.00000	104.37950				0.00	0	
<b>Total ASN936 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN936</b>										<b>0.00</b>	<b>0</b>	
ASN936 On 20/12/2027 Spot Bond					0.00000	102.15765				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN93: On 31/01/2030 Spot Bond					0.00000	100.75169				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	102.03027				0.00	0	
<b>Total ASN940 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN940</b>										<b>0.00</b>	<b>0</b>	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.95774				0.00	0	
<b>Total ASN941 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN941</b>										<b>0.00</b>	<b>0</b>	
ASN94: On 20/12/2025 Spot Bond					0.00000	101.89283				0.00	0	
<b>Total ASN943 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN943</b>										<b>0.00</b>	<b>0</b>	
ASN94: On 20/12/2027 Spot Bond					0.00000	102.25561				0.00	0	
<b>Total ASN944 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN944</b>										<b>0.00</b>	<b>0</b>	
ASN94: On 20/06/2027 Spot Bond					0.00000	101.83905				0.00	0	
<b>Total ASN948 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN948</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 20/06/2027 Spot Bond					0.00000	101.85376				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	99.99959				0.00	0	
<b>Total ASN951 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN951</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 31/07/2027 Spot Bond					0.00000	100.79697				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	102.12826				0.00	0	
<b>Total ASN953 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN953</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 20/12/2025 Spot Bond					0.00000	101.90851				0.00	0	
<b>Total ASN954 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN954</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 20/12/2024 Spot Bond					0.00000	101.79501				0.00	0	
<b>Total ASN955 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN955</b>										<b>0.00</b>	<b>0</b>	
ASN96: On 30/09/2027 Spot Bond					0.00000	101.70892				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	119.77790				0.00	0	
<b>Total ASN964 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN964</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 20/12/2027 Spot Bond					0.00000	102.22623				0.00	200,000,000	100,000,000
<b>Total ASN973 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ASN973</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ASN97: On 20/12/2027 Spot Bond					0.00000	101.83420				0.00	200,000,000	100,000,000
<b>Total ASN974 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ASN974</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ASN97: On 24/01/2025 Spot Bond					0.00000	86.33551				0.00	0	
<b>Total ASN975 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN975</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 31/01/2028 Spot Bond					0.00000	100.82433				0.00	0	
<b>Total ASN977 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN977</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.95185				0.00	0	
<b>Total ASN979 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN979</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 02/04/2029 Spot Bond					0.00000	101.42569				0.00	0	
<b>Total ASN980 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN980</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 14/02/2026 Spot Bond					0.00000	78.63692				0.00	0	
<b>Total ASN981 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN981</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 15/02/2028 Spot Bond					0.00000	100.37786				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	100.25840				0.00	0	
<b>Total ASN983 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN983</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 17/02/2028 Spot Bond					0.00000	100.29545				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN984 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN984</b>										<b>0.00</b>	<b>0</b>	
ASN99 On 01/08/2023 Spot Bond					0.00000	101.91962				0.00	0	
<b>Total ASN991 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN991</b>										<b>0.00</b>	<b>0</b>	
ASN99 On 20/12/2025 Spot Bond					0.00000	101.82226				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	102.35433				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	101.16233				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	101.11164				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	99.99979				0.00	0	
<b>Total ASN997 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN997</b>										<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			8.24000	100.04844	8.24000	100.02652				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.73235				0.00	0	500,000,00
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
BAW36 On 18/02/2024 Spot Bond					0.00000	100.82299				0.00	0	7,500,000,00
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,00</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,00</b>
BAW37 On 12/07/2025 Spot Bond					0.00000	101.20905				0.00	0	
<b>Total BAW37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW37</b>										<b>0.00</b>	<b>0</b>	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.73220				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW39 On 26/05/2026 Spot Bond					0.00000	100.04150				0.00	0	
<b>Total BAW39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW39</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.32806				0.00	0	600,000,00
<b>Total BAWGL1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For BAWGL1</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
BAWGL On 22/08/2027 Spot Bond					0.00000	100.49313				0.00	0	19,500,000,00
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,500,000,00</b>
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>0</b>	<b>19,500,000,00</b>
BAYA72 On 31/03/2026 Spot Bond			12.98000	12.98000	12.98000	100.14011				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.45151				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.92227				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	102.14975				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/12/2023 Spot Bond					0.00000	102.12188				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.20037				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.57987				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.80710				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	102.17082				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/06/2023 Spot Bond					0.00000	101.99908				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	102.03985				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/09/2024 Spot Bond					0.00000	101.99851				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/06/2025 Spot Bond					0.00000	102.66601				0.00	0	
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA94</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/06/2025 Spot Bond					0.00000	101.98214				0.00	0	
<b>Total BAYA95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/09/2025 Spot Bond					0.00000	101.28945				0.00	0	
<b>Total BAYA96 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA96</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/06/2023 Spot Bond					0.00000	102.12317				0.00	0	
<b>Total BAYA97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA97</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/09/2023 Spot Bond					0.00000	102.12216				0.00	0	
<b>Total BAYA98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA98</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/09/2027 Spot Bond					0.00000	102.06463				0.00	0	
<b>Total BAYA99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA99</b>										<b>0.00</b>	<b>0</b>	
BAYB1 On 30/09/2023 Spot Bond					0.00000	102.32850				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB1 On 30/09/2023 Spot Bond					0.00000	102.40693				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB1 On 30/09/2024 Spot Bond					0.00000	102.37019				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB2 On 30/09/2024 Spot Bond					0.00000	102.32893				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BAYB2 On 30/06/2025 Spot Bond					0.00000	102.31268				0.00	0	
<b>Total BAYB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB22</b>										<b>0.00</b>	<b>0</b>	
BAYB2 On 30/09/2023 Spot Bond					0.00000	102.32850				0.00	0	
<b>Total BAYB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB23</b>										<b>0.00</b>	<b>0</b>	
BAYB2 On 30/09/2024 Spot Bond					0.00000	102.32893				0.00	0	
<b>Total BAYB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB24</b>										<b>0.00</b>	<b>0</b>	
BAYB2 On 30/09/2025 Spot Bond					0.00000	102.41143				0.00	0	
<b>Total BAYB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB25</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			10.08500	10.08500	10.08500	93.50365				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.67481				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	102.23357				0.00	380,000,000	190,000,000
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000,000</b>
<b>Total For BDX35</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000,000</b>
BDX36 On 01/02/2030 Spot Bond					0.00000	96.56523				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.63921				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.51922				0.00	0	
<b>Total BDX39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX39</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX40 On 16/09/2033 Spot Bond					0.00000	79.65519				0.00	0	
<b>Total BDX40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX40</b>										<b>0.00</b>	<b>0</b>	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.78802				0.00	0	
<b>Total BDX44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX44</b>										<b>0.00</b>	<b>0</b>	
BDX45 On 03/01/2024 Spot Bond					0.00000	101.45993				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	99.86948				0.00	0	
<b>Total BDX46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX46</b>										<b>0.00</b>	<b>0</b>	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.47567				0.00	0	
<b>Total BDX47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX47</b>										<b>0.00</b>	<b>0</b>	
BDX48 On 31/07/2023 Spot Bond					0.00000	101.44496				0.00	0	
<b>Total BDX48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX48</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.94304				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.04868				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.66959				0.00	1,993,493,800	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>1,993,493,800</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>1,993,493,800</b>	
BID11 On 15/11/2023 Spot Bond			9.75000	100.32456	9.75000	100.29891				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	102.20192				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	101.07469				0.00	0	1,470,000,00
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,470,000,00</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 BID15</b>										0.00	0	1,470,000,00
BID16 On 24/06/2025 Spot Bond					0.00000	101.56975				0.00	0	
<b>Total BID16 SPOT</b>										0.00	0	
<b>Total For BID16</b>										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.60492				0.00	0	
<b>Total BID17 SPOT</b>										0.00	0	
<b>Total For BID17</b>										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.88298				0.00	0	
<b>Total BNPP01 SPOT</b>										0.00	0	
<b>Total For BNPP01</b>										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.37483				0.00	0	
<b>Total BNPP02 SPOT</b>										0.00	0	
<b>Total For BNPP02</b>										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.93400				0.00	0	
<b>Total BNPP05 SPOT</b>										0.00	0	
<b>Total For BNPP05</b>										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	76.34200				0.00	0	
<b>Total BNPP06 SPOT</b>										0.00	0	
<b>Total For BNPP06</b>										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.76200				0.00	0	
<b>Total BNPP09 SPOT</b>										0.00	0	
<b>Total For BNPP09</b>										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	51.03500				0.00	0	
<b>Total BNPP13 SPOT</b>										0.00	0	
<b>Total For BNPP13</b>										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	99.97344				0.00	0	
<b>Total BNPS01 SPOT</b>										0.00	0	
<b>Total For BNPS01</b>										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	99.97316				0.00	200,000,000	100,000,00
<b>Total BNPS02 SPOT</b>										0.00	200,000,000	100,000,00
<b>Total For BNPS02</b>										0.00	200,000,000	100,000,00
BNPS0 On 15/02/2030 Spot Bond					0.00000	101.93110				0.00	0	
<b>Total BNPS03 SPOT</b>										0.00	0	
<b>Total For BNPS03</b>										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	100.23426				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BNPS04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS04</b>										<b>0.00</b>	<b>0</b>	
BNPS0: On 19/05/2030 Spot Bond					0.00000	100.24384				0.00	200,000,000	100,000,00
<b>Total BNPS05 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For BNPS05</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.32549				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	100.53603				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	101.19336				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	101.27606				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.64846				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.21407				0.00	0	1,000,000,00
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
BPPF3: On 03/07/2023 Spot Bond					0.00000	101.37021				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	101.17808				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	102.04859				0.00	0	
<b>Total BPPF37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF37</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BPPF38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF38</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.58199				0.00	0	
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.76785				0.00	0	
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	
BYA100 On 30/09/2026 Spot Bond					0.00000	102.02330				0.00	0	
<b>Total BYA100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA100</b>										<b>0.00</b>	<b>0</b>	
BYA101 On 30/09/2025 Spot Bond					0.00000	101.98197				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	101.01933				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.64469				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.25792				0.00	400,000,000	400,000,000
<b>Total CBL31 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For CBL31</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
CCT01 On 23/06/2023 Spot Bond			9.58000	105.67481	9.58000	105.64724				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			9.78000	107.20638	9.78000	107.17827			826,565,502,000.00		84,515,900	84,515,900
<b>Total CCT02 SPOT</b>									<b>826,565,502,000.00</b>		<b>84,515,900</b>	<b>84,515,900</b>
<b>Total For CCT02</b>									<b>826,565,502,000.00</b>		<b>84,515,900</b>	<b>84,515,900</b>
CCT03 On 15/03/2025 Spot Bond			10.43000	103.49427	10.43000	103.46568				0.00	0	
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			11.47000	11.47000	11.47000	101.39052				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.86707				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	100.06753				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	101.16234				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	101.21186				0.00	0	
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.93625				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	100.06426				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	100.06743				0.00	0	
<b>Total CGR54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR54</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.95800				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			10.76500	101.89876	10.76500	101.86973				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.66436				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	103.77205				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond			12.07000	100.92664	12.07000	100.89450				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>	
CLN381 On 20/09/2024 Spot Bond					0.00000	104.53700				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>	
CLN451 On 31/01/2025 Spot Bond			6.71500	161.15238	6.71500	161.08445				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 31/01/2025 Spot Bond			8.84500	155.84212	8.84500	155.76760				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>	
CLN491 On 04/09/2024 Spot Bond			10.41000	102.01203	10.41000	101.98391				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	100.80009				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>	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.40561				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 11/10/2024 Spot Bond					0.00000	102.47200				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>	
CLN511 On 15/03/2025 Spot Bond				100.00000	0.00000	102.02582				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>	
CLN518 On 25/11/2024 Spot Bond					0.00000	99.34007				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>	
CLN521 On 21/02/2024 Spot Bond					0.00000	100.55833				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52{ On 25/11/2024 Spot Bond					0.00000	99.60978				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN53{ On 20/06/2023 Spot Bond					0.00000	101.94235				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>	
CLN53{ On 18/07/2025 Spot Bond					0.00000	101.14480				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN53{ On 18/07/2025 Spot Bond			11.31000	102.03066	11.31000	101.99965				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN53{ On 18/07/2023 Spot Bond					0.00000	101.04497				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>	
CLN53{ On 25/10/2023 Spot Bond					0.00000	100.57746				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN54{ On 17/01/2024 Spot Bond					0.00000	101.27955				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN54{ On 20/12/2023 Spot Bond					0.00000	153.29700				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN54{ On 17/01/2024 Spot Bond					0.00000	101.86671				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN54{ On 21/08/2026 Spot Bond			10.78000	100.71101	10.78000	100.68180				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN54{ On 29/03/2025 Spot Bond			10.83000	100.49190	10.83000	100.46310				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN54{ On 12/11/2025 Spot Bond			10.92000	98.94561	10.92000	98.91703				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond			10.97000	10.97000	10.97000	318.36249				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>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.37646				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.43953				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.11554				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.36862				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	149.24200				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.47074				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			11.28000	98.12214	11.28000	98.17243				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			10.78000	99.23687	10.78000	99.20856				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.67657				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.21809				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.09117				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	99.86047				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.45195				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			11.01000	98.37244	11.01000	98.34379				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.45483				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.45356				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.98412				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	102.05984				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	101.11548				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.59551				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.48073				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58: On 16/09/2025 Spot Bond					0.00000	102.17120				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN58: On 18/04/2024 Spot Bond					0.00000	101.12447				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN58: On 31/05/2024 Spot Bond					0.00000	100.16427				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN58: On 16/09/2025 Spot Bond					0.00000	103.97821				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN58: On 10/06/2026 Spot Bond					0.00000	105.08449				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN58: On 18/06/2024 Spot Bond					0.00000	101.83715				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 16/09/2025 Spot Bond					0.00000	103.64666				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 05/12/2026 Spot Bond					0.00000	101.07571				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 05/12/2026 Spot Bond			5.13500	158.15331	5.13500	126.43223				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 24/11/2024 Spot Bond					0.00000	100.35033				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 27/06/2024 Spot Bond					0.00000	101.68710				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN59: On 24/11/2024 Spot Bond					0.00000	100.11368				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</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 CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			10.25000	10.25000	10.25000	98.70680				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.54038				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	102.01525				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>	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.83715				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>	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.83715				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>	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.83715				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>	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.92100				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>	
CLN603 On 05/08/2024 Spot Bond			9.83500	9.83500	9.83500	101.56447				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>	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.58410				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>	
CLN605 On 12/08/2024 Spot Bond					0.00000	99.93978				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.58188				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.17256				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.16351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/10/2024 Spot Bond					0.00000	100.91653				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.84391				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond					0.00000	102.18858				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	100.09644				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	95.23700				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	103.06835				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	100.03750				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.78845				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	101.11630				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 19/08/2025 Spot Bond					0.00000	100.27165				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 31/07/2034 Spot Bond					0.00000	99.32946				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 31/07/2034 Spot Bond			13.95000	58.39381	13.95000	76.81172				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 20/11/2024 Spot Bond					0.00000	100.36838				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond			11.48000	98.86115	11.48000	98.83068				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.27068				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.33598				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.53521				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.50725				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.19036				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.15924				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</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 CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.26972				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.42172				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	100.28900				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	101.08694				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	100.15997				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.81550				0.00	400,000,000	200,000,000
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For CLN645</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
CLN64: On 29/01/2024 Spot Bond					0.00000	100.81499				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.81746				0.00	400,000,000	200,000,000
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For CLN647</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
CLN64: On 19/08/2025 Spot Bond					0.00000	100.36636				0.00	800,000,000	400,000,000
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For CLN648</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
CLN64: On 31/05/2026 Spot Bond					0.00000	99.99974				0.00	800,000,000	400,000,000
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For CLN649</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
CLN65: On 19/08/2025 Spot Bond					0.00000	100.26972				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	100.26972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 22/03/2030 Spot Bond					0.00000	95.63100				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	102.08924				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	101.83527				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	102.23775				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	101.90900				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	121.79000				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	148.27700				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	104.74446				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	100.31209				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>	

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	102.88234				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	100.29221				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			5.63747	163.92983	5.63747	133.16908				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			5.63747	163.92983	5.63747	133.16994				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	100.29702				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	100.30985				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	101.78704				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	101.80442				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	102.08401				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	101.73768				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	101.76820				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	100.58507				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	101.97762				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.97739				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	103.87534				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.58158				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	101.81589				0.00	260,000,000	130,000,000
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
<b>Total For CLN692</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
CLN692 On 17/05/2025 Spot Bond					0.00000	100.37776				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	87.22741				0.00	0	100,000,000
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.74920				0.00	0	230,000,000
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	<b>230,000,000</b>
CLN698 On 21/12/2026 Spot Bond					0.00000	106.04827				0.00	3,693,200,000	1,846,600,000
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>3,693,200,000</b>	<b>1,846,600,000</b>
<b>Total For CLN699</b>										<b>0.00</b>	<b>3,693,200,000</b>	<b>1,846,600,000</b>
CLN699 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.76068				0.00	0	400,000,000
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
CLN702 On 12/02/2025 Spot Bond					0.00000	100.68044				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.77673				0.00	0	

Contract Details	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	100.31626				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	102.53507				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.78879				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	84.14993				0.00	0	400,000,00
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.38874				0.00	0	181,000,00
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>181,000,00</b>
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	<b>181,000,00</b>
CLN711 On 11/03/2024 Spot Bond					0.00000	101.84090				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2024 Spot Bond					0.00000	100.40125				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.79642				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.79642				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.79642				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	83.20486				0.00	0	361,000,00
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>361,000,00</b>
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	<b>361,000,00</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
CLN719 On 11/09/2026 Spot Bond					0.00000	101.86710				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	82.21822				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.53547				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	99.97449				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	83.23415				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.70303				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.70303				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.70303				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.72209				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.72209				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.72209				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.68996				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	86.70912				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	87.33566				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 21/12/2027 Spot Bond					0.00000	101.81560				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN73 On 11/09/2026 Spot Bond					0.00000	101.88868				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	96.51234				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	101.99899				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	102.29686				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	111.50500				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	95.29836				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	100.26650				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/03/2032 Spot Bond					0.00000	101.88583				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.87861				0.00	0	

Contract Details	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	95.45900				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	101.00443				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	100.00016				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 21/12/2023 Spot Bond					0.00000	101.81582				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.78523				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/07/2024 Spot Bond					0.00000	99.47060				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 11/09/2026 Spot Bond					0.00000	102.11209				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.46953				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.32245				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	102.43799				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
CLN75f On 31/01/2030 Spot Bond					0.00000	99.16445				0.00	3,044,200,000	1,522,100,000
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>3,044,200,000</b>	<b>1,522,100,000</b>
<b>Total For CLN755</b>										<b>0.00</b>	<b>3,044,200,000</b>	<b>1,522,100,000</b>
CLN75f 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>	
CLN75f On 20/06/2026 Spot Bond					0.00000	101.19678				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>	
CLN76f On 20/06/2026 Spot Bond					0.00000	101.13760				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>	
CLN76f On 22/04/2026 Spot Bond					0.00000	100.79312				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>	
CLN76f 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>	
CLN76f On 12/02/2025 Spot Bond					0.00000	100.51453				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>	
CLN76f On 21/07/2027 Spot Bond					0.00000	100.94184				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>	
CLN76f On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	95.02101				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>	
CLN76f On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.43799				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN76f 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>	
CLN76f On 23/09/2026 Spot Bond					0.00000	101.86855				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN76: On 23/09/2026 Spot Bond					0.00000	100.65160				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN77: On 31/07/2024 Spot Bond					0.00000	100.67400				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	83.98227				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	89.06818				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	101.34689				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN77: On 31/07/2028 Spot Bond					0.00000	100.80608				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			5.78000	5.78000	5.78000	106.98041				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	99.99963				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN77: On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN77: On 31/08/2026 Spot Bond					0.00000	99.99945				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN77: On 31/01/2027 Spot Bond					0.00000	100.71108				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.71498				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 19/08/2025 Spot Bond					0.00000	102.93731				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.73451				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.74309				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.79170				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.79170				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 31/01/2027 Spot Bond					0.00000	112.74089				0.00	0	
<b>Total CLN788 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	112.57356				0.00	0	
<b>Total CLN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.78931				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN790 On 31/01/2025 Spot Bond					0.00000	96.94600				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.78931				0.00	0	213,000,00
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>213,000,00</b>
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	<b>213,000,00</b>
CLN792 On 31/01/2025 Spot Bond					0.00000	101.54177				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN795 On 31/01/2025 Spot Bond					0.00000	100.78931				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>	
CLN796 On 31/03/2026 Spot Bond					0.00000	101.79178				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>	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.78931				0.00	0	
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.78948				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.79289				0.00	0	
<b>Total CLN799 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN799</b>										<b>0.00</b>	<b>0</b>	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.79289				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN801 On 28/02/2026 Spot Bond					0.00000	99.99950				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN802 On 31/01/2025 Spot Bond					0.00000	88.41639				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.69725				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.71733				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.79692				0.00	4,734,548,000	4,734,548,000
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>4,734,548,000</b>	<b>4,734,548,000</b>
<b>Total For CLN806</b>										<b>0.00</b>	<b>4,734,548,000</b>	<b>4,734,548,000</b>
CLN807 On 28/02/2027 Spot Bond					0.00000	99.99965				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</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 CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.74231				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>	
CLN810 On 18/04/2028 Spot Bond			10.08500	93.52880	10.08500	93.50365				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>	
CLN811 On 26/08/2025 Spot Bond					0.00000	101.72018				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.49640				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN812 On 31/01/2025 Spot Bond					0.00000	100.78931				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.78955				0.00	0	
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.79692				0.00	0	206,000,00
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>206,000,00</b>
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	<b>206,000,00</b>
CLN818 On 31/01/2030 Spot Bond					0.00000	100.71109				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.78931				0.00	0	
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.78955				0.00	0	
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.79179				0.00	0	
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.78955				0.00	0	201,000,00
<b>Total CLN824 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>201,000,00</b>
<b>Total For CLN824</b>										<b>0.00</b>	<b>0</b>	<b>201,000,00</b>
CLN824 On 31/07/2025 Spot Bond					0.00000	100.78955				0.00	0	
<b>Total CLN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN825</b>										<b>0.00</b>	<b>0</b>	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.78917				0.00	0	201,000,00
<b>Total CLN826 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>201,000,00</b>
<b>Total For CLN826</b>										<b>0.00</b>	<b>0</b>	<b>201,000,00</b>
CLN826 On 31/07/2025 Spot Bond					0.00000	100.78955				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	89.39532				0.00	0	
<b>Total CLN828 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN828</b>										<b>0.00</b>	<b>0</b>	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.78931				0.00	0	
<b>Total CLN829 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN829</b>										<b>0.00</b>	<b>0</b>	
CLN829 On 31/07/2026 Spot Bond					0.00000	98.12009				0.00	0	
<b>Total CLN830 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN830</b>										<b>0.00</b>	<b>0</b>	
CLN830 On 31/05/2025 Spot Bond					0.00000	99.99976				0.00	0	
<b>Total CLN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN831</b>										<b>0.00</b>	<b>0</b>	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.78917				0.00	0	
<b>Total CLN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN832</b>										<b>0.00</b>	<b>0</b>	
CLN832 On 31/01/2030 Spot Bond			10.30000	10.30000	10.30000	97.69926				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN834 On 31/08/2025 Spot Bond					0.00000	99.99944				0.00	0	208,000,00
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>208,000,00</b>
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	<b>208,000,00</b>
CLN835 On 31/08/2026 Spot Bond					0.00000	99.99959				0.00	0	208,000,00
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>208,000,00</b>
<b>Total For CLN835</b>										<b>0.00</b>	<b>0</b>	<b>208,000,00</b>
CLN836 On 31/08/2027 Spot Bond					0.00000	99.99959				0.00	0	208,000,00
<b>Total CLN836 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>208,000,00</b>
<b>Total For CLN836</b>										<b>0.00</b>	<b>0</b>	<b>208,000,00</b>
CLN837 On 31/08/2029 Spot Bond					0.00000	99.99947				0.00	0	208,000,00
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>208,000,00</b>
<b>Total For CLN837</b>										<b>0.00</b>	<b>0</b>	<b>208,000,00</b>
CLN838 On 31/03/2027 Spot Bond					0.00000	101.79177				0.00	0	
<b>Total CLN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN838</b>										<b>0.00</b>	<b>0</b>	
CLN839 On 20/06/2027 Spot Bond					0.00000	101.84003				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 20/07/2026 Spot Bond					0.00000	98.33500				0.00	0	
<b>Total CLN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN840</b>										<b>0.00</b>	<b>0</b>	
CLN841 On 20/07/2026 Spot Bond					0.00000	97.77500				0.00	0	
<b>Total CLN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN841</b>										<b>0.00</b>	<b>0</b>	
CLN842 On 20/07/2026 Spot Bond					0.00000	96.91600				0.00	0	
<b>Total CLN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN842</b>										<b>0.00</b>	<b>0</b>	
CLN843 On 20/07/2026 Spot Bond					0.00000	102.15356				0.00	0	
<b>Total CLN843 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN843</b>										<b>0.00</b>	<b>0</b>	
CLN844 On 07/09/2026 Spot Bond					0.00000	102.15356				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>	
CLN845 On 31/03/2025 Spot Bond					0.00000	101.79179				0.00	0	229,000,00
<b>Total CLN845 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>229,000,00</b>
<b>Total For CLN845</b>										<b>0.00</b>	<b>0</b>	<b>229,000,00</b>
CLN846 On 31/03/2027 Spot Bond					0.00000	101.79177				0.00	0	229,000,00
<b>Total CLN846 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>229,000,00</b>
<b>Total For CLN846</b>										<b>0.00</b>	<b>0</b>	<b>229,000,00</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 CLN848</b>										<b>0.00</b>	<b>0</b>	<b>229,000,00</b>
CLN848 On 31/03/2029 Spot Bond					0.00000	101.79137				0.00	0	229,000,00
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>229,000,00</b>
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	<b>229,000,00</b>
CLN849 On 31/07/2025 Spot Bond					0.00000	100.84031				0.00	0	201,000,00
<b>Total CLN850 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>201,000,00</b>
<b>Total For CLN850</b>										<b>0.00</b>	<b>0</b>	<b>201,000,00</b>
CLN850 On 27/09/2028 Spot Bond					0.00000	102.03609				0.00	0	
<b>Total CLN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN851</b>										<b>0.00</b>	<b>0</b>	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.85376				0.00	0	
<b>Total CLN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN852</b>										<b>0.00</b>	<b>0</b>	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.93611				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	102.05960				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	102.09879				0.00	0	
<b>Total CLN855 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN855</b>										<b>0.00</b>	<b>0</b>	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.97178				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	101.02099				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	85.27383				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	100.78955				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	101.95179				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.83415				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	102.14260				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	112.09000				0.00	0	
<b>Total CLN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN864</b>										<b>0.00</b>	<b>0</b>	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	94.56300				0.00	0	
<b>Total CLN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN865</b>										<b>0.00</b>	<b>0</b>	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	95.72300				0.00	0	
<b>Total CLN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN866</b>										<b>0.00</b>	<b>0</b>	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.87118				0.00	0	
<b>Total CLN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN867</b>										<b>0.00</b>	<b>0</b>	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	88.49848				0.00	0	
<b>Total CLN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN868</b>										<b>0.00</b>	<b>0</b>	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.69562				0.00	0	
<b>Total CLN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN869</b>										<b>0.00</b>	<b>0</b>	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.70330				0.00	0	
<b>Total CLN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN870</b>										<b>0.00</b>	<b>0</b>	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.69939				0.00	0	
<b>Total CLN871 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN871</b>										<b>0.00</b>	<b>0</b>	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	84.82455				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN877 On 31/08/2025 Spot Bond					0.00000	99.99944				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	101.88317				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	100.97335				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	100.97335				0.00	0	
<b>Total CLN876 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN876</b>										<b>0.00</b>	<b>0</b>	
CLN877 On 31/01/2030 Spot Bond					0.00000	100.69390				0.00	0	
<b>Total CLN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN878</b>										<b>0.00</b>	<b>0</b>	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.54038				0.00	0	
<b>Total CLN879 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN879</b>										<b>0.00</b>	<b>0</b>	
CLN880 On 02/04/2026 Spot Bond					0.00000	101.53250				0.00	0	
<b>Total CLN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN880</b>										<b>0.00</b>	<b>0</b>	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	86.18184				0.00	0	1,060,000,00
<b>Total CLN881 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,060,000,00</b>
<b>Total For CLN881</b>										<b>0.00</b>	<b>0</b>	<b>1,060,000,00</b>
CLN882 On 31/01/2030 Spot Bond					0.00000	100.69155				0.00	0	
<b>Total CLN882 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN882</b>										<b>0.00</b>	<b>0</b>	
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.96000				0.00	0	
<b>Total CLN883 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN883</b>										<b>0.00</b>	<b>0</b>	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.76405				0.00	0	
<b>Total CLN884 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN884</b>										<b>0.00</b>	<b>0</b>	
CLN885 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.76405				0.00	0	
<b>Total CLN885 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN885</b>										<b>0.00</b>	<b>0</b>	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	83.58685				0.00	0	
<b>Total CLN886 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN886</b>										<b>0.00</b>	<b>0</b>	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	83.73448				0.00	0	
<b>Total CLN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN887</b>										<b>0.00</b>	<b>0</b>	
CLN887 On 15/09/2027 Spot Bond			5.87000	5.87000	5.87000	125.99006				0.00	0	
<b>Total CLN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN888</b>										<b>0.00</b>	<b>0</b>	
CLN888 On 20/12/2027 Spot Bond					0.00000	103.26219				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	102.04987				0.00	0	
<b>Total CLN890 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN890</b>										<b>0.00</b>	<b>0</b>	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN891 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN891</b>										<b>0.00</b>	<b>0</b>	
CLN891 On 20/12/2027 Spot Bond					0.00000	101.94793				0.00	0	
<b>Total CLN892 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN892</b>										<b>0.00</b>	<b>0</b>	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.78955				0.00	0	
<b>Total CLN893 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN893</b>										<b>0.00</b>	<b>0</b>	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.89675				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	99.99944				0.00	0	
<b>Total CLN895 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN895</b>										<b>0.00</b>	<b>0</b>	
CLN895 On 30/09/2027 Spot Bond					0.00000	101.79170				0.00	0	
<b>Total CLN896 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN896</b>										<b>0.00</b>	<b>0</b>	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.46948				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN897 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN897</b>										<b>0.00</b>	<b>0</b>	
CLN897 On 31/08/2025 Spot Bond					0.00000	104.48000				0.00	0	
<b>Total CLN898 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN898</b>										<b>0.00</b>	<b>0</b>	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.16727				0.00	0	
<b>Total CLN899 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN899</b>										<b>0.00</b>	<b>0</b>	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.67849				0.00	0	
<b>Total CLN900 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN900</b>										<b>0.00</b>	<b>0</b>	
CLN900 On 20/12/2027 Spot Bond			12.34500	12.34500	12.34500	104.53272				0.00	0	
<b>Total CLN901 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN901</b>										<b>0.00</b>	<b>0</b>	
CLN901 On 20/12/2027 Spot Bond					0.00000	102.43000				0.00	0	
<b>Total CLN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN902</b>										<b>0.00</b>	<b>0</b>	
CLN902 On 20/12/2027 Spot Bond			11.86500	11.86500	11.86500	99.87029				0.00	0	
<b>Total CLN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN903</b>										<b>0.00</b>	<b>0</b>	
CLN903 On 15/09/2029 Spot Bond					0.00000	102.26689				0.00	0	
<b>Total CLN904 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN904</b>										<b>0.00</b>	<b>0</b>	
CLN904 On 20/12/2029 Spot Bond					0.00000	102.17711				0.00	0	
<b>Total CLN905 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN905</b>										<b>0.00</b>	<b>0</b>	
CLN905 On 20/12/2027 Spot Bond					0.00000	102.03615				0.00	0	
<b>Total CLN906 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN906</b>										<b>0.00</b>	<b>0</b>	
CLN906 On 20/12/2027 Spot Bond					0.00000	102.55517				0.00	0	
<b>Total CLN907 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN907</b>										<b>0.00</b>	<b>0</b>	
CLN907 On 20/12/2027 Spot Bond					0.00000	98.36100				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>	

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 20/12/2027 Spot Bond					0.00000	99.03200				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	102.05004				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	100.83391				0.00	0	
<b>Total CLN911 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN911</b>										<b>0.00</b>	<b>0</b>	
CLN912 On 31/01/2026 Spot Bond					0.00000	100.78899				0.00	0	
<b>Total CLN912 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN912</b>										<b>0.00</b>	<b>0</b>	
CLN913 On 20/12/2027 Spot Bond					0.00000	102.03027				0.00	0	
<b>Total CLN913 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN913</b>										<b>0.00</b>	<b>0</b>	
CLN914 On 20/12/2027 Spot Bond					0.00000	96.41600				0.00	0	
<b>Total CLN914 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN914</b>										<b>0.00</b>	<b>0</b>	
CLN915 On 20/12/2032 Spot Bond					0.00000	102.37282				0.00	0	
<b>Total CLN915 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN915</b>										<b>0.00</b>	<b>0</b>	
CLN916 On 20/12/2027 Spot Bond					0.00000	100.84200				0.00	0	
<b>Total CLN916 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN916</b>										<b>0.00</b>	<b>0</b>	
CLN917 On 28/02/2027 Spot Bond					0.00000	99.74847				0.00	0	
<b>Total CLN917 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN917</b>										<b>0.00</b>	<b>0</b>	
CLN918 On 20/12/2027 Spot Bond					0.00000	101.84597				0.00	0	
<b>Total CLN918 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN918</b>										<b>0.00</b>	<b>0</b>	
CLN919 On 28/07/2027 Spot Bond					0.00000	99.74845				0.00	0	357,000,00
<b>Total CLN919 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>357,000,00</b>
<b>Total For CLN919</b>										<b>0.00</b>	<b>0</b>	<b>357,000,00</b>
CLN920 On 29/02/2028 Spot Bond					0.00000	99.74845				0.00	0	357,000,00
<b>Total CLN920 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>357,000,00</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 CLN920</b>										<b>0.00</b>	<b>0</b>	<b>357,000,00</b>
CLN92 On 28/02/2026 Spot Bond					0.00000	99.75638				0.00	0	
<b>Total CLN921 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN921</b>										<b>0.00</b>	<b>0</b>	
CLN92 On 28/02/2026 Spot Bond					0.00000	99.75638				0.00	0	
<b>Total CLN922 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN922</b>										<b>0.00</b>	<b>0</b>	
CLN92 On 20/06/2030 Spot Bond					0.00000	102.38968				0.00	0	
<b>Total CLN923 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN923</b>										<b>0.00</b>	<b>0</b>	
CLN92 On 20/06/2028 Spot Bond					0.00000	102.24482				0.00	0	
<b>Total CLN924 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN924</b>										<b>0.00</b>	<b>0</b>	
CLN92 On 20/06/2028 Spot Bond					0.00000	102.16737				0.00	0	
<b>Total CLN925 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN925</b>										<b>0.00</b>	<b>0</b>	
CLN92 On 20/06/2028 Spot Bond					0.00000	102.18696				0.00	0	
<b>Total CLN926 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN926</b>										<b>0.00</b>	<b>0</b>	
CLN92 On 20/06/2028 Spot Bond					0.00000	102.17717				0.00	0	
<b>Total CLN927 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN927</b>										<b>0.00</b>	<b>0</b>	
CLN92 On 31/01/2026 Spot Bond					0.00000	100.78899				0.00	0	
<b>Total CLN928 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN928</b>										<b>0.00</b>	<b>0</b>	
CLN92 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN929 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN929</b>										<b>0.00</b>	<b>0</b>	
CLN93 On 20/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN930 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN930</b>										<b>0.00</b>	<b>0</b>	
CLN93 On 20/06/2028 Spot Bond					0.00000	95.48330				0.00	0	
<b>Total CLN931 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN931</b>										<b>0.00</b>	<b>0</b>	
CLN93 On 20/06/2028 Spot Bond					0.00000	101.92356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN932 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN932</b>										<b>0.00</b>	<b>0</b>	
CLN932 On 20/06/2028 Spot Bond			13.34000	13.34000	13.34000	101.31333				0.00	0	
<b>Total CLN933 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN933</b>										<b>0.00</b>	<b>0</b>	
CLN933 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN934 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN934</b>										<b>0.00</b>	<b>0</b>	
CLN934 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN935 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN935</b>										<b>0.00</b>	<b>0</b>	
CLN935 On 20/03/2026 Spot Bond					0.00000	102.47516				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>	
CLN936 On 20/03/2025 Spot Bond					0.00000	99.83570				0.00	0	
<b>Total CLN937 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN937</b>										<b>0.00</b>	<b>0</b>	
CLN937 On 20/03/2027 Spot Bond					0.00000	100.12780				0.00	0	
<b>Total CLN938 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN938</b>										<b>0.00</b>	<b>0</b>	
CLN938 On 20/06/2028 Spot Bond					0.00000	101.53480				0.00	0	
<b>Total CLN939 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN939</b>										<b>0.00</b>	<b>0</b>	
CLN939 On 20/03/2026 Spot Bond					0.00000	102.09090				0.00	0	
<b>Total CLN940 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN940</b>										<b>0.00</b>	<b>0</b>	
CLN940 On 20/06/2030 Spot Bond					0.00000	102.01449				0.00	0	
<b>Total CLN941 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN941</b>										<b>0.00</b>	<b>0</b>	
CLN941 On 31/03/2031 Spot Bond					0.00000	101.25617				0.00	0	
<b>Total CLN942 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN942</b>										<b>0.00</b>	<b>0</b>	
CLN942 On 31/03/2031 Spot Bond					0.00000	101.43465				0.00	0	
<b>Total CLN943 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN943</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN944 On 31/03/2028 Spot Bond					0.00000	101.04795				0.00	0	
<b>Total CLN944 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN944</b>										<b>0.00</b>	<b>0</b>	
CLN945 On 20/06/2028 Spot Bond					0.00000	101.24723				0.00	0	
<b>Total CLN945 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN945</b>										<b>0.00</b>	<b>0</b>	
CLN946 On 20/06/2028 Spot Bond					0.00000	101.03423				0.00	0	
<b>Total CLN946 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN946</b>										<b>0.00</b>	<b>0</b>	
CLN947 On 20/06/2028 Spot Bond					0.00000	101.08216				0.00	0	
<b>Total CLN947 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN947</b>										<b>0.00</b>	<b>0</b>	
CLN948 On 20/06/2030 Spot Bond					0.00000	100.92866				0.00	0	
<b>Total CLN948 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN948</b>										<b>0.00</b>	<b>0</b>	
CLN949 On 20/06/2028 Spot Bond					0.00000	100.83314				0.00	0	
<b>Total CLN949 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN949</b>										<b>0.00</b>	<b>0</b>	
CLN950 On 20/06/2028 Spot Bond					0.00000	100.69908				0.00	0	
<b>Total CLN950 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN950</b>										<b>0.00</b>	<b>0</b>	
CLN951 On 31/03/2026 Spot Bond					0.00000	100.34944				0.00	0	
<b>Total CLN951 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN951</b>										<b>0.00</b>	<b>0</b>	
CLN952 On 23/09/2026 Spot Bond					0.00000	100.26126				0.00	0	
<b>Total CLN952 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN952</b>										<b>0.00</b>	<b>0</b>	
CLN953 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN953 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN953</b>										<b>0.00</b>	<b>0</b>	
CLN954 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN954 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN954</b>										<b>0.00</b>	<b>0</b>	
CLN955 On 20/06/2028 Spot Bond					0.00000	100.22398				0.00	0	
<b>Total CLN955 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 CLN955</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			11.38000	99.87545	11.38000	99.84435				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			12.07000	103.51480	12.07000	103.48148				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			12.19000	97.90495	12.19000	97.87312			67,313,484,750,000.00		5,522,025,000	
<b>Total COJG01 SPOT</b>									<b>67,313,484,750,000.00</b>		<b>5,522,025,000</b>	
<b>Total For COJG01</b>									<b>67,313,484,750,000.00</b>		<b>5,522,025,000</b>	
COT02 On 03/04/2028 Spot Bond			13.84000	89.07056	13.84000	89.03799				0.00	0	
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	
COT03 On 05/06/2028 Spot Bond			12.43000	89.06265	12.43000	89.03314				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	101.16980				0.00	0	
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	
DSY03 On 21/11/2024 Spot Bond			11.18000	11.18000	11.18000	99.32355				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.92032				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.39872				0.00	0	
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.90003				0.00	0	100,000,00
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	100.16164				0.00	0	
<b>Total DSY07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY07</b>										<b>0.00</b>	<b>0</b>	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.44305				0.00	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 DTF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF001</b>										<b>0.00</b>	<b>0</b>	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.73160				0.00	0	
<b>Total DTF002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF002</b>										<b>0.00</b>	<b>0</b>	
DTF003 On 14/09/2023 Spot Bond					0.00000	101.77001				0.00	0	
<b>Total DTF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF003</b>										<b>0.00</b>	<b>0</b>	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.80393				0.00	0	7,500,000.00
<b>Total DTF004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000.00</b>
<b>Total For DTF004</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000.00</b>
DV24 On 18/02/2024 Spot Bond			10.18000	102.39749	10.18000	102.36940			38,378,376,040,000.00		3,769,978,000	
<b>Total DV24 SPOT</b>									<b>18,378,376,040,000.00</b>		<b>3,769,978,000</b>	
<b>Total For DV24</b>									<b>18,378,376,040,000.00</b>		<b>3,769,978,000</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.72896	9.69000	102.70211			0.00		0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.72896	9.69000	102.70211			0.00		0	
<b>Total DV24/R2023 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For DV24/R2023</b>									<b>0.00</b>		<b>0</b>	
DV27 On 02/02/2027 Spot Bond			11.38000	97.29983	11.38000	97.27008			0.00		0	
<b>Total DV27 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For DV27</b>									<b>0.00</b>		<b>0</b>	
DV29 On 18/02/2029 Spot Bond			11.60000	96.69573	11.60000	96.66561			0.00		0	
<b>Total DV29 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For DV29</b>									<b>0.00</b>		<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.84322	10.10000	102.81523			0.00		0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.84322	10.10000	102.81523			0.00		0	
<b>Total DV29/R213 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For DV29/R213</b>									<b>0.00</b>		<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	101.41828			0.00		0	
<b>Total DVF24 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For DVF24</b>									<b>0.00</b>		<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.61313			0.00		0	
<b>Total DVF25 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For DVF25</b>									<b>0.00</b>		<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.31392			0.00		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 DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.57955				0.00	2,990,240,800	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>2,990,240,800</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>2,990,240,800</b>	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.88459				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	103.25418				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	100.12239				0.00	5,980,481,700	6,052,281,70
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>5,980,481,700</b>	<b>6,052,281,70</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>5,980,481,700</b>	<b>6,052,281,70</b>
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.25478				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB28 On 31/01/2025 Spot Bond					0.00000	100.55795				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	99.92399				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB30 On 21/08/2023 Spot Bond					0.00000	100.57363				0.00	0	3,250,000,00
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,250,000,00</b>
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	<b>3,250,000,00</b>
DVFB31 On 21/08/2025 Spot Bond					0.00000	102.56144				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>	
DVFC26 On 15/12/2026 Spot Bond					0.00000	104.64760				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>	
DVFC28 On 15/12/2028 Spot Bond					0.00000	105.47448				0.00	0	
<b>Total DVFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC28</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN32 On 14/03/2032 Spot Bond			5.97000	116.95084	5.97000	116.90418				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			5.86000	101.05428	5.86000	101.01399				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	151.68216	2.25000	151.63650				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			5.00500	157.30986	5.00500	157.25111				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			5.03000	141.58717	5.03000	141.53420				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			5.02000	137.42314	5.02000	137.37146				0.00	0	2,500,000,00
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
EL31 On 02/06/2031 Spot Bond			5.79000	119.28750	5.79000	119.24026				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			5.73000	104.94898	5.73000	104.90752				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	151.68216	2.25000	151.63650				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	207.37277				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	204.00453				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	191.10588				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	159.02791				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	157.96810				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	153.63587				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	142.85422				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	137.42573				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	139.59086				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	115.68604				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN019 On 02/04/2027 Spot Bond					0.00000	107.47328				0.00	0	
<b>Total ELN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN019</b>										<b>0.00</b>	<b>0</b>	
ELN020 On 20/09/2027 Spot Bond					0.00000	125.51768				0.00	0	
<b>Total ELN020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN020</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			11.49000	99.51759	11.49000	99.48738				0.00	0	
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	
EMM04 On 16/05/2028 Spot Bond			13.65000	13.65000	13.65000	90.80292				0.00	0	
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			13.70000	13.70000	13.70000	94.07645				0.00	0	666,666,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			11.58000	11.58000	11.58000	103.14239				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			11.58000	11.58000	11.58000	102.16705				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			13.46500	13.46500	13.46500	97.44308				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			12.59000	12.59000	12.59000	99.76681				0.00	0	
<b>Total EMM08P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM08P</b>										<b>0.00</b>	<b>0</b>	
EMM09 On 18/06/2032 Spot Bond			15.96500	15.96500	15.96500	93.28656				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	99.87035				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.81447				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	102.24763				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	99.94412				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.69068				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 07/09/2026 Spot Bond					0.00000	99.80775				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF024 On 14/03/2025 Spot Bond					0.00000	102.39076				0.00	0	
<b>Total EPF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF024</b>										<b>0.00</b>	<b>0</b>	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.97488				0.00	0	
<b>Total EPF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF025</b>										<b>0.00</b>	<b>0</b>	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.46359				0.00	0	
<b>Total EPF026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF026</b>										<b>0.00</b>	<b>0</b>	
EPFC52 On 10/11/2023 Spot Bond					0.00000	100.44111				0.00	0	
<b>Total EPFC52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC52</b>										<b>0.00</b>	<b>0</b>	
EPFC53 On 14/03/2024 Spot Bond					0.00000	101.81262				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	100.37000				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.79502				0.00	0	4,500,000.00
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000.00</b>
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000.00</b>
EQT005 On 10/09/2023 Spot Bond					0.00000	99.98839				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.69979				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT007 On 22/06/2024 Spot Bond					0.00000	101.70785				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT008 On 08/10/2024 Spot Bond					0.00000	101.26534				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.76183				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 EQT010</b>										<b>0.00</b>	<b>0</b>	
EQT01 On 11/11/2023 Spot Bond					0.00000	100.41055				0.00	0	
<b>Total EQT011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT011</b>										<b>0.00</b>	<b>0</b>	
EQT01 On 11/11/2025 Spot Bond					0.00000	100.43106				0.00	0	
<b>Total EQT012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT012</b>										<b>0.00</b>	<b>0</b>	
EQT01 On 11/11/2027 Spot Bond					0.00000	100.93124				0.00	200,000,000	100,000,000
<b>Total EQT013 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For EQT013</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ERS3B On 17/05/2025 Spot Bond					0.00000	100.29921				0.00	0	
<b>Total ERS3B8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B8</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.31067				0.00	0	
<b>Total ERS3B9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B9</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.30484				0.00	0	
<b>Total ERS3C8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C8</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.31630				0.00	0	
<b>Total ERS3C9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C9</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.30517				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 17/05/2025 Spot Bond					0.00000	100.32685				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>	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.30315				0.00	932,080,400	932,080,400
<b>Total ERS3C9 SPOT</b>										<b>0.00</b>	<b>932,080,400</b>	<b>932,080,400</b>
<b>Total For ERS3C9</b>										<b>0.00</b>	<b>932,080,400</b>	<b>932,080,400</b>
ERSA3 On 17/02/2028 Spot Bond					0.00000	100.31044				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>	
ERSB1 On 17/02/2028 Spot Bond					0.00000	100.31793				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ERSB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSB10</b>										<b>0.00</b>	<b>0</b>	
ERSC1 On 17/02/2028 Spot Bond					0.00000	100.32355				0.00	0	
<b>Total ERSC10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSC10</b>										<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			10.38000	95.18411	10.38000	95.15780				1,073,871,204,000.00	103,455,800	2,602,605,200
<b>Total ES26 SPOT</b>										<b>1,073,871,204,000.00</b>	<b>103,455,800</b>	<b>2,602,605,200</b>
<b>Total For ES26</b>										<b>1,073,871,204,000.00</b>	<b>103,455,800</b>	<b>2,602,605,200</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	101.27027	7.85000	101.24897				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			13.07000	70.52904	13.06000	70.54798				1,229,536,724,000.00	94,073,200	1,870,636,600
<b>Total ES33 SPOT</b>										<b>1,229,536,724,000.00</b>	<b>94,073,200</b>	<b>1,870,636,600</b>
<b>Total For ES33</b>										<b>1,229,536,724,000.00</b>	<b>94,073,200</b>	<b>1,870,636,600</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.57283	7.50000	101.55251				0.00	0	
<b>Total ES33/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			13.37500	67.54401	13.38000	67.49564				780,867,275,000.00	58,382,600	85,949,500
<b>Total ES42 SPOT</b>										<b>780,867,275,000.00</b>	<b>58,382,600</b>	<b>85,949,500</b>
<b>Total For ES42</b>										<b>780,867,275,000.00</b>	<b>58,382,600</b>	<b>85,949,500</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	100.84508	8.50000	100.82215				0.00	0	
<b>Total ES42/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>										<b>0.00</b>	<b>0</b>	
ETK001 On 03/06/2032 Spot Bond			12.45500	12.45500	12.45500	95.04791				0.00	0	
<b>Total ETK001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ETK001</b>										<b>0.00</b>	<b>0</b>	
ETK002 On 03/06/2037 Spot Bond			15.29000	15.29000	15.29000	88.34127				0.00	0	
<b>Total ETK002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ETK002</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.73405				0.00	0	
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.35666				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.69979				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.59241				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	100.16153				0.00	0	
<b>Total FIFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB20</b>										<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.72199				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.37592				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.97154				0.00	0	
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.16929				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	100.17174				0.00	1,395,611,900	1,395,611,900
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>1,395,611,900</b>	<b>1,395,611,900</b>
<b>Total For FIFG05</b>										<b>0.00</b>	<b>1,395,611,900</b>	<b>1,395,611,900</b>
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	101.81960				0.00	0	330,000,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	105.22063				0.00	0	
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.66577				0.00	4,371,251,400	5,171,251,400
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>4,371,251,400</b>	<b>5,171,251,400</b>

Contract Details	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 FRB26</b>										<b>0.00</b>	<b>4,371,251,400</b>	<b>5,171,251,400</b>
FRB27 On 03/06/2026 Spot Bond			10.16000	100.02146	10.16000	99.99424				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	103.54246				0.00	0	
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.99356				0.00	19,779,706,800	
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>19,779,706,800</b>	
<b>Total For FRB29</b>										<b>0.00</b>	<b>19,779,706,800</b>	
FRB30 On 19/04/2026 Spot Bond			10.08000	96.22628	10.08000	96.20042				0.00	0	
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.86094				0.00	0	
<b>Total FRB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB31</b>										<b>0.00</b>	<b>0</b>	
FRB32 On 28/09/2027 Spot Bond					0.00000	102.57819				0.00	0	100,000,000
<b>Total FRB32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRB32</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRB33 On 29/09/2029 Spot Bond					0.00000	102.81447				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	101.19991				0.00	0	
<b>Total FRB34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB34</b>										<b>0.00</b>	<b>0</b>	
FRB35 On 06/02/2028 Spot Bond					0.00000	100.93466				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	327.71796	3.97000	327.60418				0.00	0	
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			4.46500	4.46500	4.46500	166.96386				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			4.85000	215.46763	4.85000	215.38788				0.00	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 FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			5.15000	5.15000	5.15000	115.93031				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			5.81000	5.81000	5.81000	229.46300				0.00	0	
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.81500	95.69593	5.81500	95.65804				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			5.77000	96.89421	5.77000	96.85581				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			10.23000	10.23000	10.23000	87.01530				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			10.22000	10.22000	10.22000	86.03564				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC169 On 31/01/2025 Spot Bond			5.31500	5.31500	5.31500	164.71002				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC181 On 06/08/2023 Spot Bond					0.00000	99.76372				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.32106				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC267 On 06/08/2023 Spot Bond					0.00000	100.78847				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28( On 20/12/2023 Spot Bond					0.00000	101.79173				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28( On 11/11/2024 Spot Bond					0.00000	100.55928				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 14/05/2024 Spot Bond					0.00000	100.36290				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 14/05/2024 Spot Bond					0.00000	100.36720				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 20/06/2024 Spot Bond					0.00000	102.34368				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30( On 11/11/2024 Spot Bond					0.00000	101.54817				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	99.99979				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30( On 06/11/2023 Spot Bond					0.00000	100.80712				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	100.58013				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30( On 20/06/2024 Spot Bond					0.00000	101.78525				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31( On 20/12/2024 Spot Bond					0.00000	101.94799				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	102.06965				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</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 FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.14721				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	102.06347				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.83228				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.93230				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	97.36438				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/12/2024 Spot Bond					0.00000	102.17094				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.96147				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.47737				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.51387				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	100.18703				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC33: On 07/12/2023 Spot Bond					0.00000	102.19778				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.31368				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.32036				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 21/12/2027 Spot Bond					0.00000	101.77751				0.00	200,000,000	250,000,000
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>250,000,000</b>
<b>Total For FRC343</b>										<b>0.00</b>	<b>200,000,000</b>	<b>250,000,000</b>
FRC34 On 20/12/2025 Spot Bond					0.00000	100.79259				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.46207				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.95541				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.87813				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.83466				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/08/2023 Spot Bond					0.00000	99.99988				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.92148				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.89775				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35( On 31/01/2024 Spot Bond					0.00000	100.89806				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35( On 31/01/2024 Spot Bond					0.00000	100.90460				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC36( On 31/01/2024 Spot Bond					0.00000	100.90946				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36( On 31/01/2024 Spot Bond					0.00000	100.84482				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC36( On 31/03/2024 Spot Bond					0.00000	101.59359				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC36( On 01/08/2026 Spot Bond					0.00000	100.63172				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	100.25415				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	100.50636				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	88.52395				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	99.99980				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	87.40369				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	87.54621				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	88.85746				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	85.85870				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	85.71617				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	101.82822				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	102.01449				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	98.99475				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.33488				0.00	0	
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.33488				0.00	0	
<b>Total FRC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.30766				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.30766				0.00	0	
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 07/12/2023 Spot Bond					0.00000	102.32224				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC39: On 11/11/2024 Spot Bond					0.00000	100.50389				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC393</b>										<b>0.00</b>	<b>0</b>	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.82481				0.00	0	
<b>Total FRC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC394</b>										<b>0.00</b>	<b>0</b>	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.90529				0.00	0	
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC395</b>										<b>0.00</b>	<b>0</b>	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.02588				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC396 On 31/03/2024 Spot Bond					0.00000	101.29288				0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.07775				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.14217				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC400 On 19/01/2027 Spot Bond					0.00000	100.06215				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC400 On 19/01/2027 Spot Bond			12.99000	12.99000	12.99000	96.75811				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC401 On 20/06/2027 Spot Bond					0.00000	100.04200				0.00	0	
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	
FRC402 On 19/05/2026 Spot Bond					0.00000	90.51776				0.00	0	
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC403</b>										<b>0.00</b>	<b>0</b>	
FRC403 On 19/05/2026 Spot Bond			19.28000	19.28000	19.28000	86.60924				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40: On 19/01/2027 Spot Bond			11.99000	11.99000	11.99000	101.45365				0.00	0	
<b>Total FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 06/07/2027 Spot Bond					0.00000	101.69273				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC40: On 13/10/2026 Spot Bond					0.00000	101.37676				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	99.28167				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			14.88000	14.88000	14.88000	94.96387				0.00	0	
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 30/04/2027 Spot Bond					0.00000	100.90533				0.00	0	206,000,00
<b>Total FRC410 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>206,000,00</b>
<b>Total For FRC410</b>										<b>0.00</b>	<b>0</b>	<b>206,000,00</b>
FRC41: On 31/05/2027 Spot Bond					0.00000	99.99972				0.00	0	208,000,00
<b>Total FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>208,000,00</b>
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	<b>208,000,00</b>
FRC41: On 30/04/2029 Spot Bond					0.00000	100.99956				0.00	0	208,000,00
<b>Total FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>208,000,00</b>
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	<b>208,000,00</b>
FRC41: On 31/05/2027 Spot Bond					0.00000	99.74468				0.00	0	
<b>Total FRC414 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC414</b>										<b>0.00</b>	<b>0</b>	
FRC41: On 31/05/2025 Spot Bond					0.00000	99.99997				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	101.94227				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	99.99972				0.00	0	228,000,00
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>228,000,00</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 FRC418</b>										<b>0.00</b>	<b>0</b>	<b>228,000,00</b>
FRC41: On 30/04/2029 Spot Bond					0.00000	100.99270				0.00	0	228,000,00
<b>Total FRC419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>228,000,00</b>
<b>Total For FRC419</b>										<b>0.00</b>	<b>0</b>	<b>228,000,00</b>
FRC42: On 27/09/2028 Spot Bond					0.00000	102.03609				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	102.07136				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	102.07136				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	100.00002				0.00	0	
<b>Total FRC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC424</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.79175				0.00	0	
<b>Total FRC426 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC426</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.87451				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	102.03804				0.00	0	
<b>Total FRC428 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC428</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.82882				0.00	0	5,000,000,00
<b>Total FRC429 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For FRC429</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
FRC43: On 31/10/2026 Spot Bond					0.00000	100.83804				0.00	0	5,000,000,00
<b>Total FRC430 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For FRC430</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
FRC43: On 31/08/2027 Spot Bond					0.00000	99.99968				0.00	0	
<b>Total FRC431 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC431</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.90525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC432</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	99.99968				0.00	0	
<b>Total FRC433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC433</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	99.99963				0.00	0	
<b>Total FRC434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC434</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 20/11/2026 Spot Bond					0.00000	100.16116				0.00	0	
<b>Total FRC435 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC435</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 21/06/2027 Spot Bond					0.00000	102.02040				0.00	0	
<b>Total FRC436 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC436</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	99.61516				0.00	0	
<b>Total FRC438 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC438</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	99.60649				0.00	0	
<b>Total FRC439 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC439</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 31/08/2027 Spot Bond					0.00000	99.99967				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	99.99967				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	102.08907				0.00	0	
<b>Total FRC443 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC443</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 23/09/2026 Spot Bond					0.00000	101.97741				0.00	0	
<b>Total FRC444 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC444</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 28/10/2023 Spot Bond					0.00000	100.83441				0.00	0	
<b>Total FRC445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC445</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC44( On 31/08/2027 Spot Bond					0.00000	99.99968				0.00	0	
<b>Total FRC446 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC446</b>										<b>0.00</b>	<b>0</b>	
FRC44( On 15/03/2028 Spot Bond					0.00000	102.23588				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	99.99968				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	99.99967				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	102.10856				0.00	0	
<b>Total FRC450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC450</b>										<b>0.00</b>	<b>0</b>	
FRC45( On 28/06/2026 Spot Bond					0.00000	101.57555				0.00	0	
<b>Total FRC451 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC451</b>										<b>0.00</b>	<b>0</b>	
FRC45( On 28/10/2023 Spot Bond					0.00000	100.83441				0.00	0	
<b>Total FRC452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC452</b>										<b>0.00</b>	<b>0</b>	
FRC45( On 29/10/2025 Spot Bond					0.00000	100.82552				0.00	0	2,000,000,00
<b>Total FRC453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For FRC453</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
FRC45( On 20/06/2028 Spot Bond					0.00000	101.86357				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	101.06127				0.00	0	
<b>Total FRC455 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC455</b>										<b>0.00</b>	<b>0</b>	
FRC45( On 18/04/2028 Spot Bond					0.00000	101.24910				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	100.33513				0.00	0	
<b>Total FRC457 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC457</b>										<b>0.00</b>	<b>0</b>	
FRC45: On 20/12/2029 Spot Bond					0.00000	102.00076				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	100.97170				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	208,000,00
<b>Total FRC460 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>208,000,00</b>
<b>Total For FRC460</b>										<b>0.00</b>	<b>0</b>	<b>208,000,00</b>
FRC46: On 30/04/2025 Spot Bond					0.00000	100.96689				0.00	0	228,000,00
<b>Total FRC461 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>228,000,00</b>
<b>Total For FRC461</b>										<b>0.00</b>	<b>0</b>	<b>228,000,00</b>
FRC46: On 30/04/2026 Spot Bond					0.00000	100.90533				0.00	0	96,500,00
<b>Total FRC462 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>96,500,00</b>
<b>Total For FRC462</b>										<b>0.00</b>	<b>0</b>	<b>96,500,00</b>
FRC46: On 20/04/2032 Spot Bond					0.00000	101.19822				0.00	0	306,000,00
<b>Total FRC463 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>306,000,00</b>
<b>Total For FRC463</b>										<b>0.00</b>	<b>0</b>	<b>306,000,00</b>
FRC46: On 20/03/2026 Spot Bond					0.00000	101.69457				0.00	0	
<b>Total FRC464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC464</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 06/11/2024 Spot Bond					0.00000	100.54664				0.00	0	
<b>Total FRC465 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC465</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRC466 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC466</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 20/12/2023 Spot Bond					0.00000	100.36230				0.00	0	
<b>Total FRC467 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC467</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 31/08/2027 Spot Bond					0.00000	99.99974				0.00	0	
<b>Total FRC468 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC468</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 31/01/2028 Spot Bond					0.00000	100.30267				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC469</b>										<b>0.00</b>	<b>0</b>	
FRC470 On 31/07/2023 Spot Bond			7.50000	272.25487	7.50000	100.00000				0.00	0	
<b>Total FRC470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC470</b>										<b>0.00</b>	<b>0</b>	
FRC471 On 20/04/2027 Spot Bond					0.00000	100.08030				0.00	0	
<b>Total FRC471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC471</b>										<b>0.00</b>	<b>0</b>	
FRC472 On 30/04/2027 Spot Bond					0.00000	100.08038				0.00	0	
<b>Total FRC472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC472</b>										<b>0.00</b>	<b>0</b>	
FRC473 On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
<b>Total FRC473 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For FRC473</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
FRC474 On 31/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
<b>Total FRC474 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For FRC474</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
FRI33 On 28/02/2033 Spot Bond			5.32000	109.68724	5.32000	109.64535				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			5.61000	116.46119	5.61000	116.41556				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.87417				0.00	2,491,867,300	2,491,867,300
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>2,491,867,300</b>	<b>2,491,867,300</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>2,491,867,300</b>	<b>2,491,867,300</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.69783				0.00	0	1,000,000,00
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.61780				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.80860				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.43104				0.00	13,600,000,000	6,800,000,000
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>13,600,000,000</b>	<b>6,800,000,000</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>13,600,000,000</b>	<b>6,800,000,000</b>
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.19731				0.00	0	
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	102.37266				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.83800				0.00	2,400,000,000	3,580,000,000
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>3,580,000,000</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>3,580,000,000</b>
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.42645				0.00	0	1,200,000,000
<b>Total FRJ29S SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
<b>Total For FRJ29S</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
FRJ30 On 23/03/2030 Spot Bond					0.00000	101.83088				0.00	200,000,000	100,000,000
<b>Total FRJ30 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For FRJ30</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.53988				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRJ33 On 23/03/2033 Spot Bond					0.00000	101.65765				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			5.10800	5.10800	5.10800	103.84992				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			5.69000	5.69000	5.69000	115.34860				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.71459				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS108 On 31/01/2038 Spot Bond			5.72000	114.99692	5.72000	114.95151				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10: On 07/12/2033 Spot Bond			5.69000	227.09907	5.69000	227.00976				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11: On 31/01/2038 Spot Bond			6.04000	110.86102	6.04000	110.81630				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11: On 07/12/2033 Spot Bond			5.69000	5.69000	5.69000	227.00976				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11: On 31/01/2025 Spot Bond			5.21500	165.03602	5.21500	164.97308				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11: On 31/01/2038 Spot Bond			3.70500	117.31351	3.70500	117.27356				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS11: On 31/01/2038 Spot Bond			5.66000	115.79286	5.66000	115.74734				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS12: On 07/12/2033 Spot Bond			5.81000	224.80420	5.81000	224.71508				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS12: On 07/12/2033 Spot Bond			5.81000	224.80420	5.81000	224.71508				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>	
FRS12: On 31/01/2025 Spot Bond			4.39500	167.21134	4.39500	167.15128				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>	
FRS12: On 07/12/2033 Spot Bond			5.89000	223.28957	5.89000	223.20057				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>	
FRS12: On 31/01/2038 Spot Bond			5.86000	113.16507	5.86000	113.11995				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>	
FRS12: On 31/03/2028 Spot Bond			5.18000	212.34717	5.18000	212.26672				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			6.61000	103.92871	6.61000	103.88520				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>	
FRS128 On 31/03/2028 Spot Bond			5.39000	210.38856	5.39000	210.30768				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>	
FRS130 On 31/03/2028 Spot Bond			5.45000	209.83278	5.45000	209.75179				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			6.40000	213.91358	6.40000	213.82541				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			6.56000	104.51542	6.56000	104.47180				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			5.86000	5.86000	5.86000	113.11995				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			5.65000	114.00189	5.65000	115.88061				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 31/03/2028 Spot Bond			5.26000	211.59857	5.26000	211.51794				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 07/12/2033 Spot Bond			6.17000	218.08283	6.17000	217.99430				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			5.39000	210.38856	5.39000	210.30768				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			5.39000	210.38856	5.39000	210.30768				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS144 On 31/03/2028 Spot Bond			4.79100	216.03107	4.79100	215.95147				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2025 Spot Bond			5.16500	165.16759	5.16500	165.10482				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			5.74000	207.17033	5.74000	207.08877				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/03/2028 Spot Bond			5.78000	206.80616	5.78000	206.72452				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/01/2025 Spot Bond			5.13500	165.24660	5.13500	165.18394				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			5.25500	211.64527	5.25500	211.56465				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS153 On 31/03/2028 Spot Bond			5.79000	5.79000	5.79000	206.63357				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS172 On 16/10/2024 Spot Bond					0.00000	101.09177				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>	
FRS176 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>	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.86111				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS182 On 27/09/2025 Spot Bond					0.00000	101.70944				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>	
FRS184 On 16/11/2023 Spot Bond					0.00000	194.98119				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS184 On 23/01/2024 Spot Bond					0.00000	158.96944				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS186 On 23/01/2024 Spot Bond					0.00000	228.44684				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS187 On 19/06/2026 Spot Bond					0.00000	260.90205				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.56657				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.61910				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.44216				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.02601				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.21583				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>	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.26228				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 20/12/2024 Spot Bond					0.00000	102.11859				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS22` On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 21/12/2027 Spot Bond					0.00000	101.77751				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 14/08/2027 Spot Bond					0.00000	100.37369				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS23` On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS234 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>	
FRS237 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>	
FRS238 On 13/10/2023 Spot Bond					0.00000	98.60014				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>	
FRS240 On 31/03/2032 Spot Bond					0.00000	108.12517				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>	
FRS242 On 12/12/2025 Spot Bond					0.00000	71.57010				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>	
FRS243 On 09/12/2023 Spot Bond					0.00000	102.93363				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>	
FRS244 On 29/12/2025 Spot Bond					0.00000	115.26654				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>	
FRS246 On 19/01/2024 Spot Bond					0.00000	101.47296				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>	
FRS248 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>	
FRS253 On 22/02/2024 Spot Bond					0.00000	100.91927				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>	
FRS255 On 02/03/2024 Spot Bond					0.00000	99.94826				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>	
FRS257 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>	

Contract Details	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 FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS257 On 23/01/2024 Spot Bond					0.00000	138.72857				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>	
FRS260 On 25/03/2024 Spot Bond					0.00000	102.16346				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>	
FRS261 On 28/02/2031 Spot Bond					0.00000	99.99971				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>	
FRS262 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>	
FRS266 On 31/03/2032 Spot Bond					0.00000	101.77177				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS267 On 22/06/2026 Spot Bond					0.00000	141.40386				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>	
FRS268 On 31/03/2031 Spot Bond					0.00000	101.78013				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>	
FRS273 On 31/03/2032 Spot Bond					0.00000	101.77343				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>	
FRS278 On 30/09/2024 Spot Bond					0.00000	102.06144				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>	
FRS279 On 21/09/2024 Spot Bond					0.00000	102.21230				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>	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.56375				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>	
FRS281 On 05/10/2026 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 FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.84142				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 28/02/2031 Spot Bond			11.34000	11.34000	11.34000	93.07130				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS284 On 28/02/2031 Spot Bond			11.34000	11.34000	11.34000	93.07130				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.89391				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.86532				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 12/02/2024 Spot Bond					0.00000	95.60188				0.00	0	
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	
FRS291 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS296</b>										<b>0.00</b>	<b>0</b>	
FRS296 On 09/05/2025 Spot Bond					0.00000	118.15825				0.00	0	
<b>Total FRS298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS298</b>										<b>0.00</b>	<b>0</b>	
FRS298 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.33196				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 06/07/2023 Spot Bond					0.00000	101.45446				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS306 On 30/04/2026 Spot Bond					0.00000	100.90533				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	100.05783				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	111.36126				0.00	0	
<b>Total FRS309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS309</b>										<b>0.00</b>	<b>0</b>	
FRS310 On 21/09/2023 Spot Bond			10.58000	10.58000	10.58000	101.95549				0.00	0	
<b>Total FRS310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS310</b>										<b>0.00</b>	<b>0</b>	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.92066				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	99.58877				0.00	0	
<b>Total FRS312 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS312</b>										<b>0.00</b>	<b>0</b>	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.72831				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	99.87676				0.00	0	
<b>Total FRS314 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS314</b>										<b>0.00</b>	<b>0</b>	
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS315</b>										<b>0.00</b>	<b>0</b>	
FRS316 On 31/12/2027 Spot Bond					0.00000	101.79165				0.00	0	
<b>Total FRS316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS316</b>										<b>0.00</b>	<b>0</b>	
FRS317 On 07/12/2033 Spot Bond					0.00000	93.87414				0.00	0	
<b>Total FRS317 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS317</b>										<b>0.00</b>	<b>0</b>	
FRS31 On 17/11/2023 Spot Bond			5.29000	5.29000	5.29000	99.63515				0.00	0	
<b>Total FRS318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS318</b>										<b>0.00</b>	<b>0</b>	
FRS32 On 26/04/2024 Spot Bond					0.00000	92.29625				0.00	0	
<b>Total FRS320 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS320</b>										<b>0.00</b>	<b>0</b>	
FRS32 On 13/05/2024 Spot Bond					0.00000	107.36231				0.00	0	
<b>Total FRS321 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS321</b>										<b>0.00</b>	<b>0</b>	
FRS32 On 16/05/2028 Spot Bond					0.00000	63.17802				0.00	0	
<b>Total FRS322 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS322</b>										<b>0.00</b>	<b>0</b>	
FRS32 On 20/11/2023 Spot Bond					0.00000	96.01863				0.00	0	
<b>Total FRS323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS323</b>										<b>0.00</b>	<b>0</b>	
FRS32 On 31/07/2023 Spot Bond			7.03500	285.44949	7.03500	100.00000				0.00	0	
<b>Total FRS324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS324</b>										<b>0.00</b>	<b>0</b>	
FRS32 On 31/07/2023 Spot Bond			7.20000	285.59835	7.20000	100.00000				0.00	0	
<b>Total FRS325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS325</b>										<b>0.00</b>	<b>0</b>	
FRS32 On 31/07/2023 Spot Bond			6.86000	103.71116	6.86000	100.00000				0.00	0	
<b>Total FRS326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS326</b>										<b>0.00</b>	<b>0</b>	
FRS32 On 31/07/2023 Spot Bond			6.95000	103.74055	6.95000	100.00000				0.00	0	
<b>Total FRS327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS327</b>										<b>0.00</b>	<b>0</b>	
FRS32 On 31/07/2023 Spot Bond			6.91000	103.72750	6.91000	100.00000				0.00	0	
<b>Total FRS328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS328</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			3.61000	3.61000	3.61000	328.20573				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	329.35240	2.99000	329.24679				0.00	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 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	328.64152			0.00	0	
<b>Total FRS43 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>									<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.63712			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			5.56000	105.94442	5.56000	105.90304			0.00	0	
<b>Total FRS64 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS64</b>									<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			5.18000	64.59057	5.18000	110.35953			0.00	0	80,000,00
<b>Total FRS81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For FRS81</b>									<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
FRS85 On 31/01/2025 Spot Bond			4.28500	4.28500	4.28500	167.44636			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			4.56500	4.56500	4.56500	166.69660			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	326.87190			0.00	0	
<b>Total FRS90 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			9.86000	100.97286	9.86000	100.94617			0.00	0	
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			9.93000	103.02736	9.93000	102.99978			0.00	0	
<b>Total FRX25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>									<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			10.27500	99.41532	10.27500	99.38811		134,824,440,000.00		13,121,600	19,317,40
<b>Total FRX26 SPOT</b>								<b>134,824,440,000.00</b>		<b>13,121,600</b>	<b>19,317,40</b>
<b>Total For FRX26</b>								<b>134,824,440,000.00</b>		<b>13,121,600</b>	<b>19,317,40</b>
FRX27 On 07/03/2027 Spot Bond			10.51000	101.37433	10.51000	101.34611		33,657,085,268,000.00		3,202,386,800	3,202,386,80
<b>Total FRX27 SPOT</b>								<b>13,657,085,268,000.00</b>		<b>3,202,386,800</b>	<b>3,202,386,80</b>
<b>Total For FRX27</b>								<b>13,657,085,268,000.00</b>		<b>3,202,386,800</b>	<b>3,202,386,80</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
FRX28 On 26/07/2028 Spot Bond			10.72000	101.16558	10.72000	101.13640				0.00	0	
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			11.29000	96.14855	11.29000	96.11938				0.00	0	
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			11.45000	92.76784	11.45000	92.73931			164,680,770,000.00		14,382,600	21,173,600
<b>Total FRX31 SPOT</b>									<b>164,680,770,000.00</b>		<b>14,382,600</b>	<b>21,173,600</b>
<b>Total For FRX31</b>									<b>164,680,770,000.00</b>		<b>14,382,600</b>	<b>21,173,600</b>
FRX32 On 31/03/2032 Spot Bond			11.63500	95.69587	11.63500	95.66630				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			13.01000	64.96209	13.01000	64.93973				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	100.19658				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	100.15164				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	100.14551				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.38030				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	100.15085				0.00	0	
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.95260				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.96924				0.00	0	
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	102.09027				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	100.30701				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	100.07557				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	100.08071				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	100.11593				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			4.75000	119.93946	4.75000	119.89531				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.78309				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			9.88900	101.28799	9.88900	101.26154				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.62921				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			8.59000	102.49781	8.59000	102.47425				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.68055				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.38566				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.79720				0.00	0	500,000,00
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	101.49506				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	99.78831				0.00	1,275,836,200	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>1,275,836,200</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>1,275,836,200</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.27878				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	100.05153				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.34805				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.65579				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.82980				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.61239				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.55654				0.00	0	10,000,000,00
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
GRT39 On 30/04/2026 Spot Bond					0.00000	100.67852				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT41 On 20/11/2024 Spot Bond					0.00000	100.55900				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.99617				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.80700				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	101.23173				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.18253				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
GRT49 On 10/06/2025 Spot Bond					0.00000	99.87292				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	100.26973				0.00	0	
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT50</b>										<b>0.00</b>	<b>0</b>	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.93377				0.00	0	
<b>Total GRT51G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT51G</b>										<b>0.00</b>	<b>0</b>	
GRT52 On 14/12/2032 Spot Bond					0.00000	102.01878				0.00	0	
<b>Total GRT52G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT52G</b>										<b>0.00</b>	<b>0</b>	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.50728				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	102.25614				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>	
GS000 On 08/11/2023 Spot Bond					0.00000	100.46092				0.00	0	
<b>Total GS0009 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GS0009</b>										<b>0.00</b>	<b>0</b>	
H10T5 On 27/03/2024 Spot Bond			10.21000	10.21000	10.21000	100.85966				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	100.15627				0.00	0	
<b>Total H10T6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T6</b>										<b>0.00</b>	<b>0</b>	
H116T3 On 20/07/2023 Spot Bond					0.00000	100.90275				0.00	0	
<b>Total H116T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H116T3</b>										<b>0.00</b>	<b>0</b>	
H120T2 On 04/10/2023 Spot Bond					0.00000	101.38011				0.00	0	
<b>Total H120T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H120T2</b>										<b>0.00</b>	<b>0</b>	
H121T3 On 30/06/2023 Spot Bond					0.00000	101.32996				0.00	0	
<b>Total H121T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H121T3</b>										<b>0.00</b>	<b>0</b>	
H127T1 On 06/09/2023 Spot Bond					0.00000	101.32297				0.00	0	
<b>Total H127T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H127T1</b>										<b>0.00</b>	<b>0</b>	
H128T1 On 13/09/2023 Spot Bond					0.00000	100.36344				0.00	0	
<b>Total H128T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H128T1</b>										<b>0.00</b>	<b>0</b>	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.79177				0.00	0	
<b>Total H12T19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T19</b>										<b>0.00</b>	<b>0</b>	
H12T22 On 31/07/2027 Spot Bond					0.00000	98.87098				0.00	0	
<b>Total H12T22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T22</b>										<b>0.00</b>	<b>0</b>	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.06309				0.00	0	
<b>Total H12T27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T27</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.75858				0.00	0	
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.52441				0.00	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 HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.99619				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	102.37758				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	101.03229				0.00	0	
<b>Total HILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB14</b>										<b>0.00</b>	<b>0</b>	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.73638				0.00	0	
<b>Total HILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB15</b>										<b>0.00</b>	<b>0</b>	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.62929				0.00	0	
<b>Total HILB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB16</b>										<b>0.00</b>	<b>0</b>	
HILB17 On 05/04/2026 Spot Bond					0.00000	101.39623				0.00	400,000,000	200,000,000
<b>Total HILB17 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For HILB17</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
HILB18 On 05/04/2028 Spot Bond					0.00000	101.42814				0.00	1,956,423,300	1,956,423,300
<b>Total HILB18 SPOT</b>										<b>0.00</b>	<b>1,956,423,300</b>	<b>1,956,423,300</b>
<b>Total For HILB18</b>										<b>0.00</b>	<b>1,956,423,300</b>	<b>1,956,423,300</b>
HWAY2 On 07/12/2023 Spot Bond			4.27000	327.22081	4.27000	327.10457				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	330.27586				0.00	0	
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			11.59500	96.70731	11.59500	96.67721				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			5.47000	76.48576	5.47000	110.78882				0.00	0	
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2034 Spot Bond			13.07000	80.94163	13.07000	80.91333				6,881,807,222,000.00	526,534,600	4,839,063,60
<b>Total HWAY34 SPOT</b>										<b>6,881,807,222,000.00</b>	<b>526,534,600</b>	<b>4,839,063,60</b>
<b>Total For HWAY34</b>										<b>6,881,807,222,000.00</b>	<b>526,534,600</b>	<b>4,839,063,60</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.14059	100.00000	12.11343				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			13.13000	79.79868	13.13000	79.77066				0.00	0	4,590,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.13470	100.00000	12.10755				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			3.74500	168.96263	3.71500	168.98643				172,875,941,000,000.00	46,161,800,000	510,348,214,90
<b>Total I2025 SPOT</b>										<b>172,875,941,000,000.00</b>	<b>46,161,800,000</b>	<b>510,348,214,90</b>
<b>Total For I2025</b>										<b>172,875,941,000,000.00</b>	<b>46,161,800,000</b>	<b>510,348,214,90</b>
I2029 On 31/03/2029 Spot Bond			4.34000	121.13421	4.28000	121.48351				513,658,530,000,000.00	118,354,500,000	292,745,004,40
<b>Total I2029 SPOT</b>										<b>513,658,530,000,000.00</b>	<b>118,354,500,000</b>	<b>292,745,004,40</b>
<b>Total For I2029</b>										<b>513,658,530,000,000.00</b>	<b>118,354,500,000</b>	<b>292,745,004,40</b>
I2031 On 31/01/2031 Spot Bond			4.45000	100.79471	4.45000	100.75835				0.00	0	13,000,000,00
<b>Total I2031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,00</b>
<b>Total For I2031</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,00</b>
I2033 On 28/02/2033 Spot Bond			4.82000	114.46679	4.82000	114.42459				421,188,952,000,000.00	87,383,600,000	377,201,389,00
<b>Total I2033 SPOT</b>										<b>421,188,952,000,000.00</b>	<b>87,383,600,000</b>	<b>377,201,389,00</b>
<b>Total For I2033</b>										<b>421,188,952,000,000.00</b>	<b>87,383,600,000</b>	<b>377,201,389,00</b>
I2038 On 31/01/2038 Spot Bond			4.96000	125.58254	4.96000	125.53552				551,345,664,000,000.00	111,158,400,000	469,396,486,00
<b>Total I2038 SPOT</b>										<b>551,345,664,000,000.00</b>	<b>111,158,400,000</b>	<b>469,396,486,00</b>
<b>Total For I2038</b>										<b>551,345,664,000,000.00</b>	<b>111,158,400,000</b>	<b>469,396,486,00</b>
I2046 On 31/03/2046 Spot Bond			4.97900	108.73919	5.01500	108.09097				485,885,833,123,200.00	700,117,660,800	418,893,481,60
<b>Total I2046 SPOT</b>										<b>485,885,833,123,200.00</b>	<b>700,117,660,800</b>	<b>418,893,481,60</b>
<b>Total For I2046</b>										<b>485,885,833,123,200.00</b>	<b>700,117,660,800</b>	<b>418,893,481,60</b>
I2050 On 31/12/2050 Spot Bond			4.99000	110.32046	4.92000	111.60684				481,189,177,000,000.00	497,232,300,000	386,421,489,00
<b>Total I2050 SPOT</b>										<b>481,189,177,000,000.00</b>	<b>497,232,300,000</b>	<b>386,421,489,00</b>
<b>Total For I2050</b>										<b>481,189,177,000,000.00</b>	<b>497,232,300,000</b>	<b>386,421,489,00</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	100.38117				0.00	0	
<b>Total IBG01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBG01</b>										<b>0.00</b>	<b>0</b>	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.16738				0.00	0	150,000,00
<b>Total IBG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For IBG02</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
IBL109 On 07/12/2023 Spot Bond			4.07000	327.55206	4.07000	327.43747				0.00	0	
<b>Total IBL109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.67610				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.42941				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	101.12328				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.15860				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	100.97974				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.84742				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.78220				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.80491				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.54028				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.06552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.06869				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	100.21328				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.76017				0.00	10,200,000,000	5,100,000,000
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>10,200,000,000</b>	<b>5,100,000,000</b>
<b>Total For IBL160</b>										<b>0.00</b>	<b>10,200,000,000</b>	<b>5,100,000,000</b>
IBL162 On 13/04/2024 Spot Bond					0.00000	101.37573				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	101.16572				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.38747				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.40347				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.20562				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	101.08696				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	100.07065				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	100.23715				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL190 On 10/09/2024 Spot Bond					0.00000	102.17653				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.63718				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.22463				0.00	0	
<b>Total IBL192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.76872				0.00	0	
<b>Total IBL197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL197</b>										<b>0.00</b>	<b>0</b>	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.35709				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	99.82495				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	99.49787				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	100.22866				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	99.73943				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	99.74666				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	99.75389				0.00	0	
<b>Total IBL206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL206</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.25898				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</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 IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.25403				0.00	2,691,216,800	2,691,216,800
<b>Total IBL210 SPOT</b>										<b>0.00</b>	<b>2,691,216,800</b>	<b>2,691,216,800</b>
<b>Total For IBL210</b>										<b>0.00</b>	<b>2,691,216,800</b>	<b>2,691,216,800</b>
IBL216 On 18/03/2025 Spot Bond					0.00000	101.81759				0.00	0	
<b>Total IBL216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL216</b>										<b>0.00</b>	<b>0</b>	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.69484				0.00	0	
<b>Total IBL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL217</b>										<b>0.00</b>	<b>0</b>	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.37243				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	97.98126				0.00	0	
<b>Total IBL220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL220</b>										<b>0.00</b>	<b>0</b>	
IBL222 On 13/05/2025 Spot Bond			9.14000	9.14000	9.14000	98.47756				0.00	0	
<b>Total IBL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL222</b>										<b>0.00</b>	<b>0</b>	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.40972				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	100.32219				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	100.07271				0.00	0	
<b>Total IBL225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL225</b>										<b>0.00</b>	<b>0</b>	
IBL227 On 25/05/2027 Spot Bond					0.00000	88.08850				0.00	0	
<b>Total IBL227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL227</b>										<b>0.00</b>	<b>0</b>	
IBL228 On 09/06/2027 Spot Bond					0.00000	99.75032				0.00	0	
<b>Total IBL228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL228</b>										<b>0.00</b>	<b>0</b>	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.86840				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL229</b>										<b>0.00</b>	<b>0</b>	
IBL230 On 14/06/2027 Spot Bond					0.00000	102.04774				0.00	0	
<b>Total IBL230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL230</b>										<b>0.00</b>	<b>0</b>	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.74877				0.00	0	
<b>Total IBL231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL231</b>										<b>0.00</b>	<b>0</b>	
IBL232 On 24/06/2025 Spot Bond			10.04000	10.04000	10.04000	101.88317				0.00	0	
<b>Total IBL232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL232</b>										<b>0.00</b>	<b>0</b>	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.53895				0.00	0	
<b>Total IBL233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL233</b>										<b>0.00</b>	<b>0</b>	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.58185				0.00	0	
<b>Total IBL234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL234</b>										<b>0.00</b>	<b>0</b>	
IBL235 On 04/07/2024 Spot Bond					0.00000	98.51290				0.00	0	
<b>Total IBL235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL235</b>										<b>0.00</b>	<b>0</b>	
IBL236 On 06/07/2024 Spot Bond					0.00000	95.92771				0.00	0	
<b>Total IBL236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL236</b>										<b>0.00</b>	<b>0</b>	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.23398				0.00	0	
<b>Total IBL237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL237</b>										<b>0.00</b>	<b>0</b>	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.09121				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	101.11561				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	103.02438				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL241 On 27/07/2023 Spot Bond					0.00000	100.73073				0.00	0	
<b>Total IBL241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL241</b>										<b>0.00</b>	<b>0</b>	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.75725				0.00	0	
<b>Total IBL242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL242</b>										<b>0.00</b>	<b>0</b>	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.57904				0.00	0	
<b>Total IBL243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL243</b>										<b>0.00</b>	<b>0</b>	
IBL244 On 16/08/2027 Spot Bond			10.94500	10.94500	10.94500	96.84680				0.00	0	
<b>Total IBL244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL244</b>										<b>0.00</b>	<b>0</b>	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.30684				0.00	0	
<b>Total IBL245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL245</b>										<b>0.00</b>	<b>0</b>	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.55946				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			9.09000	101.37586	9.09000	101.29543				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	101.19233				0.00	0	
<b>Total IBL249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL249</b>										<b>0.00</b>	<b>0</b>	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.52592				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	100.05110				0.00	0	
<b>Total IBL251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL251</b>										<b>0.00</b>	<b>0</b>	
IBL252 On 08/12/2025 Spot Bond					0.00000	99.79473				0.00	0	
<b>Total IBL252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL252</b>										<b>0.00</b>	<b>0</b>	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.81856				0.00	0	
<b>Total IBL258 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL258</b>										<b>0.00</b>	<b>0</b>	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.92090				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	98.88249				0.00	0	
<b>Total IBL260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL260</b>										<b>0.00</b>	<b>0</b>	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.65241				0.00	0	
<b>Total IBL261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL261</b>										<b>0.00</b>	<b>0</b>	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.66816				0.00	0	
<b>Total IBL262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL262</b>										<b>0.00</b>	<b>0</b>	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.50613				0.00	0	
<b>Total IBL263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL263</b>										<b>0.00</b>	<b>0</b>	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.76012				0.00	0	
<b>Total IBL264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL264</b>										<b>0.00</b>	<b>0</b>	
IBL266 On 15/02/2026 Spot Bond					0.00000	100.34279				0.00	0	
<b>Total IBL266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL266</b>										<b>0.00</b>	<b>0</b>	
IBL267 On 16/02/2027 Spot Bond					0.00000	100.30973				0.00	4,786,577,700	4,786,577,700
<b>Total IBL267 SPOT</b>										<b>0.00</b>	<b>4,786,577,700</b>	<b>4,786,577,700</b>
<b>Total For IBL267</b>										<b>0.00</b>	<b>4,786,577,700</b>	<b>4,786,577,700</b>
IBL268 On 24/02/2028 Spot Bond					0.00000	100.10904				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	99.77196				0.00	0	
<b>Total IBL269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL269</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			10.37000	102.83737	10.37000	102.80866				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.77477				0.00	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 IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			10.62000	98.77343	10.62000	98.74565				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			12.00000	97.21374	12.00000	97.03084				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			11.18000	98.80552	11.18000	98.77600				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.69085				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.85378				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.51975				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.79006				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.41515				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.75685				0.00	996,746,900	996,746,900
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>996,746,900</b>	<b>996,746,900</b>
<b>Total For IDCG23</b>										<b>0.00</b>	<b>996,746,900</b>	<b>996,746,900</b>
IFC01 On 10/12/2024 Spot Bond			9.93000	98.11597	9.93000	98.08985				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.55546				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV06 On 22/01/2026 Spot Bond					0.00000	105.18962				0.00	0	
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.99601				0.00	0	150,000,00
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	106.51753				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.57377				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	99.80135				0.00	0	
<b>Total INLV10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV10</b>										<b>0.00</b>	<b>0</b>	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.79378				0.00	0	
<b>Total INLV11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>										<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.67706				0.00	0	
<b>Total INLV12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV12</b>										<b>0.00</b>	<b>0</b>	
INLV13 On 28/06/2028 Spot Bond					0.00000	101.85374				0.00	0	
<b>Total INLV13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV13</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.10372				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.74207				0.00	0	100,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	102.26348				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.51214				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.92090				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	100.13227				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	100.13434				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	100.12906				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	100.13334				0.00	5,767,171,200	
<b>Total IPF38 SPOT</b>										<b>0.00</b>	<b>5,767,171,200</b>	
<b>Total For IPF38</b>										<b>0.00</b>	<b>5,767,171,200</b>	
IPF39 On 23/02/2029 Spot Bond					0.00000	100.13434				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	0.00000				0.00	0	
<b>Total IPFC41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC41</b>										<b>0.00</b>	<b>0</b>	
IPFC42 On 29/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			900,000,000,000,000.00	9,000,000,000	38,500,000,000	
<b>Total IPFC42 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>9,000,000,000</b>	<b>38,500,000,000</b>	
<b>Total For IPFC42</b>									<b>10,000,000,000,000.00</b>	<b>9,000,000,000</b>	<b>38,500,000,000</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.16678				0.00	0	
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.12692				0.00	0	
<b>Total IPFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG02</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	103.97772				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.24807				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.84481				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	99.87155				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.82790				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	102.43764				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	99.84513				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	99.86434				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	101.34668				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2024 Spot Bond			9.31000	100.57825	9.31000	100.55311				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	102.25020				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
IVC194 On 31/07/2023 Spot Bond			8.32000	102.21700	8.32000	102.19403				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.59979				0.00	0	
<b>Total IVC198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC198</b>										<b>0.00</b>	<b>0</b>	
IVC200 On 31/08/2023 Spot Bond			9.36000	101.35968	9.36000	101.33429				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	102.33995				0.00	0	
<b>Total IVC201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2023 Spot Bond			9.30000	101.34518	9.30000	101.31994				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.34990				0.00	0	
<b>Total IVC204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC204</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	99.81267				0.00	0	
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC210</b>										<b>0.00</b>	<b>0</b>	
IVC213 On 26/04/2025 Spot Bond					0.00000	101.56551				0.00	0	
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	
IVC216 On 22/04/2025 Spot Bond			9.54000	99.06092	9.54000	99.03570				0.00	0	
<b>Total IVC216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC216</b>										<b>0.00</b>	<b>0</b>	
IVC221 On 07/08/2023 Spot Bond			10.23500	10.23500	10.23500	100.27545				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	103.06654				0.00	0	
<b>Total IVC222 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IVC222</b>										<b>0.00</b>	<b>0</b>	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.69260				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	100.23360				0.00	0	
<b>Total IVC224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC224</b>										<b>0.00</b>	<b>0</b>	
IVC225 On 27/09/2023 Spot Bond			11.18000	11.18000	11.18000	100.68005				0.00	0	
<b>Total IVC225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC225</b>										<b>0.00</b>	<b>0</b>	
IVC226 On 01/09/2024 Spot Bond					0.00000	99.97310				0.00	0	
<b>Total IVC226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC226</b>										<b>0.00</b>	<b>0</b>	
IVC227 On 13/01/2024 Spot Bond			10.55000	10.55000	10.55000	100.09757				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	101.08348				0.00	0	
<b>Total IVC229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC229</b>										<b>0.00</b>	<b>0</b>	
IVC230 On 26/01/2024 Spot Bond			9.52500	9.52500	9.52500	100.60232				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			10.15000	10.15000	10.15000	100.61962				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	100.05282				0.00	0	
<b>Total IVC232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC232</b>										<b>0.00</b>	<b>0</b>	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.94793				0.00	0	
<b>Total IVC234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC234</b>										<b>0.00</b>	<b>0</b>	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.93630				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	98.37764				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC237</b>										<b>0.00</b>	<b>0</b>	
IVC238 On 20/12/2027 Spot Bond					0.00000	101.96754				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	99.94162				0.00	0	
<b>Total IVC239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC239</b>										<b>0.00</b>	<b>0</b>	
IVC240 On 20/12/2027 Spot Bond					0.00000	101.94205				0.00	200,000,000	100,000,000
<b>Total IVC240 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For IVC240</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
IVC241 On 20/12/2027 Spot Bond					0.00000	101.91852				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	99.94216				0.00	0	
<b>Total IVC242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC242</b>										<b>0.00</b>	<b>0</b>	
IVC243 On 27/12/2023 Spot Bond					0.00000	101.49765				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	102.10819				0.00	0	
<b>Total IVC244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC244</b>										<b>0.00</b>	<b>0</b>	
IVC245 On 20/07/2028 Spot Bond					0.00000	101.85997				0.00	0	
<b>Total IVC245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC245</b>										<b>0.00</b>	<b>0</b>	
IVC247 On 31/03/2028 Spot Bond				100.66238	0.00000	101.27858				0.00	0	
<b>Total IVC247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC247</b>										<b>0.00</b>	<b>0</b>	
IVC248 On 31/03/2028 Spot Bond				100.66238	0.00000	101.49721				0.00	0	
<b>Total IVC248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC248</b>										<b>0.00</b>	<b>0</b>	
IVC249 On 21/07/2028 Spot Bond					0.00000	101.07222				0.00	0	
<b>Total IVC249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC249</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC250 On 26/04/2024 Spot Bond					0.00000	100.87519				0.00	0	
<b>Total IVC250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC250</b>										<b>0.00</b>	<b>0</b>	
IVC251 On 19/01/2024 Spot Bond			9.10000	9.10000	9.10000	100.46347				0.00	0	
<b>Total IVC251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC251</b>										<b>0.00</b>	<b>0</b>	
IVC252 On 20/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total IVC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC252</b>										<b>0.00</b>	<b>0</b>	
IVC253 On 20/07/2028 Spot Bond					0.00000	100.17622				0.00	0	
<b>Total IVC253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC253</b>										<b>0.00</b>	<b>0</b>	
IVZ138 On 01/06/2023 Spot Bond			8.90000	8.90000	8.90000	99.65979				0.00	0	
<b>Total IVZ138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ138</b>										<b>0.00</b>	<b>0</b>	
IVZ140 On 08/06/2023 Spot Bond			8.90000	8.90000	8.90000	99.49055				0.00	0	
<b>Total IVZ140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ140</b>										<b>0.00</b>	<b>0</b>	
IVZ142 On 06/06/2023 Spot Bond			8.90000	8.90000	8.90000	99.53885				0.00	0	
<b>Total IVZ142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ142</b>										<b>0.00</b>	<b>0</b>	
IVZ143 On 15/06/2023 Spot Bond			8.90000	8.90000	8.90000	99.32189				0.00	0	
<b>Total IVZ143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ143</b>										<b>0.00</b>	<b>0</b>	
IVZ144 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		150,000,000,000,000.00		21,500,000,000	21,500,000,000	
<b>Total IVZ144 SPOT</b>								<b>50,000,000,000,000.00</b>		<b>21,500,000,000</b>	<b>21,500,000,000</b>	
<b>Total For IVZ144</b>								<b>50,000,000,000,000.00</b>		<b>21,500,000,000</b>	<b>21,500,000,000</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	102.07966				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	101.19490				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</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 KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 01/11/2024 Spot Bond					0.00000	100.83515				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 19/10/2023 Spot Bond					0.00000	101.09262				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>	
KAP017 On 14/04/2024 Spot Bond					0.00000	101.84724				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.80891				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>	
KAP019 On 15/12/2025 Spot Bond					0.00000	101.94820				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>	
KAP020 On 15/09/2026 Spot Bond					0.00000	102.83402				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>	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.25315				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>	
KAP022 On 04/03/2027 Spot Bond					0.00000	100.01979				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>	
KAP023 On 12/04/2025 Spot Bond					0.00000	101.28302				0.00	0	
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP024</b>										<b>0.00</b>	<b>0</b>	
KAP024 On 12/04/2027 Spot Bond					0.00000	101.46604				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	101.51111				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	101.54773				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.25216				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	100.25669				0.00	0	
<b>Total KAP029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP029</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			10.68000	110.87059	10.68000	110.83925				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.62139				0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.10448				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.90560				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LGL12 On 04/10/2027 Spot Bond					0.00000	102.14768				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	101.72285				0.00	0	
<b>Total LHC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC01</b>										<b>0.00</b>	<b>0</b>	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.94519				0.00	0	
<b>Total LHC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC02</b>										<b>0.00</b>	<b>0</b>	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.16419				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	100.16904				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.17389				0.00	0	
<b>Total LRFC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC4</b>										<b>0.00</b>	<b>0</b>	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.52806				0.00	0	
<b>Total MAR01B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR01B</b>										<b>0.00</b>	<b>0</b>	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.73217				0.00	0	
<b>Total MAR02B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR02B</b>										<b>0.00</b>	<b>0</b>	
MAR03 On 17/03/2030 Spot Bond			15.32500	15.32500	15.32500	98.44093				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	100.26364				0.00	797,397,600	797,397,600
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>797,397,600</b>	<b>797,397,600</b>
<b>Total For MBF068</b>										<b>0.00</b>	<b>797,397,600</b>	<b>797,397,600</b>
MBF07i On 28/05/2024 Spot Bond					0.00000	100.35937				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.85361				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>	
MBF07i On 31/05/2025 Spot Bond					0.00000	99.81518				0.00	0	
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF072</b>										<b>0.00</b>	<b>0</b>	
MBF07i On 30/09/2025 Spot Bond					0.00000	101.60881				0.00	0	
<b>Total MBF073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF073</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.75127				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.60009				0.00	0	129,200,000
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>129,200,000</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	<b>129,200,000</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	100.22102				0.00	876,779,200	876,779,200
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>876,779,200</b>	<b>876,779,200</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MBP047</b>										<b>0.00</b>	<b>876,779,200</b>	<b>876,779,200</b>
MBP04 On 27/03/2024 Spot Bond					0.00000	101.72410				0.00	14,955,006,600	14,955,006,600
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>14,955,006,600</b>	<b>14,955,006,600</b>
<b>Total For MBP049</b>										<b>0.00</b>	<b>14,955,006,600</b>	<b>14,955,006,600</b>
MBP05 On 26/03/2024 Spot Bond					0.00000	101.54334				0.00	0	0
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 12/08/2025 Spot Bond			9.93000	9.93000	9.93000	105.98919				0.00	0	0
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.59238				0.00	0	0
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.65902				0.00	0	0
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MML01 On 10/12/2026 Spot Bond					0.00000	102.89671				0.00	0	0
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MML02 On 10/12/2026 Spot Bond			10.60000	96.00530	10.60000	100.60990				0.00	0	0
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MML03 On 15/03/2028 Spot Bond					0.00000	103.41221				0.00	0	0
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MML04 On 15/03/2028 Spot Bond			10.83000	90.86418	10.83000	90.77626				0.00	0	0
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MML05 On 25/05/2027 Spot Bond					0.00000	100.72373				0.00	5,636,863,000	400,000,000
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>5,636,863,000</b>	<b>400,000,000</b>
<b>Total For MML05</b>										<b>0.00</b>	<b>5,636,863,000</b>	<b>400,000,000</b>
MML06 On 25/05/2029 Spot Bond			11.27000	94.80838	11.27000	94.78014				0.00	0	0
<b>Total MML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MML06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	102.66453				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	99.88105				0.00	0	
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.30258				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.91853				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	100.39699				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	100.94428				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	100.54909				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	101.04198				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	101.83403				0.00	0	7,800,000,00
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,800,000,00</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	<b>7,800,000,00</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	100.95546				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			10.52500	97.67031	10.52500	97.64264				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.89191				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN25 On 29/06/2024 Spot Bond					0.00000	102.14225				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.31423				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.84684				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	102.42104				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	103.08833				0.00	6,512,569,300	7,212,569,300
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>6,512,569,300</b>	<b>7,212,569,300</b>
<b>Total For MTN29</b>										<b>0.00</b>	<b>6,512,569,300</b>	<b>7,212,569,300</b>
MTN30 On 15/09/2028 Spot Bond					0.00000	103.52719				0.00	0	
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	
MTN31 On 13/09/2025 Spot Bond					0.00000	102.30197				0.00	0	100,000,000
<b>Total MTN31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For MTN31</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
MTN32 On 13/09/2027 Spot Bond					0.00000	102.81709				0.00	0	
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN32</b>										<b>0.00</b>	<b>0</b>	
MTN33 On 13/09/2029 Spot Bond					0.00000	102.83296				0.00	7,067,794,600	100,000,000
<b>Total MTN33 SPOT</b>										<b>0.00</b>	<b>7,067,794,600</b>	<b>100,000,000</b>
<b>Total For MTN33</b>										<b>0.00</b>	<b>7,067,794,600</b>	<b>100,000,000</b>
MTN35 On 14/11/2027 Spot Bond					0.00000	100.87799				0.00	3,914,883,600	
<b>Total MTN35 SPOT</b>										<b>0.00</b>	<b>3,914,883,600</b>	
<b>Total For MTN35</b>										<b>0.00</b>	<b>3,914,883,600</b>	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.35914				0.00	3,511,009,600	3,511,009,600
<b>Total MTN36 SPOT</b>										<b>0.00</b>	<b>3,511,009,600</b>	<b>3,511,009,600</b>
<b>Total For MTN36</b>										<b>0.00</b>	<b>3,511,009,600</b>	<b>3,511,009,600</b>
MWAR(On 22/11/2023 Spot Bond					0.00000	100.17200				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 MWAR05</b>									<b>0.00</b>	<b>0</b>	
MWAR On 22/02/2024 Spot Bond					0.00000	100.31078			0.00	0	
<b>Total MWAR06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>									<b>0.00</b>	<b>0</b>	
MWAR On 22/11/2024 Spot Bond					0.00000	100.16945			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	100.16958			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	100.16149			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	100.14732			0.00	0	
<b>Total MWAR10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MWAR10</b>									<b>0.00</b>	<b>0</b>	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.99121			0.00	0	
<b>Total N7C25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>									<b>0.00</b>	<b>0</b>	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.23624			0.00	0	
<b>Total N7D25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>									<b>0.00</b>	<b>0</b>	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.46152			0.00	0	
<b>Total N7E25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>									<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			10.33000	103.24755	10.33000	103.21884			0.00	0	
<b>Total NAM03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>									<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			11.44000	101.03628	11.44000	101.00524		160,160,000,000.00	14,000,000	14,000,00	
<b>Total NAM04 SPOT</b>								<b>160,160,000,000.00</b>	<b>14,000,000</b>	<b>14,000,00</b>	
<b>Total For NAM04</b>								<b>160,160,000,000.00</b>	<b>14,000,000</b>	<b>14,000,00</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.94520			0.00	0	
<b>Total NBG02G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>									<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.76406			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.87264				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.75863				0.00	0	
<b>Total NBG06G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>										<b>0.00</b>	<b>0</b>	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.85782				0.00	0	
<b>Total NBG07G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG07G</b>										<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			9.78000	101.89115	9.78000	101.86472				0.00	0	
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			10.08000	101.83769	10.08000	101.81003				0.00	0	
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	
NBK17 On 22/04/2026 Spot Bond			10.21000	100.42942	10.21000	100.40209				0.00	0	
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			10.29500	100.16418	10.29500	100.13657				0.00	0	
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	
NBK21 On 21/07/2027 Spot Bond			10.40500	104.56097	10.40500	104.53168				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK23 On 19/11/2025 Spot Bond			9.05800	103.89298	9.05800	103.86798				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24 On 19/11/2027 Spot Bond			10.43000	102.14388	10.43000	102.11566				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	101.77582				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK26I On 22/04/2026 Spot Bond					0.00000	103.18267				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27I On 10/05/2026 Spot Bond			10.02500	103.45717	10.02500	103.42968				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28I On 02/08/2023 Spot Bond			9.09000	103.40831	9.09000	103.38296				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29I On 31/07/2026 Spot Bond			10.17000	104.35525	10.17000	104.32665				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30I On 20/02/2024 Spot Bond			9.78000	102.52773	9.78000	102.50069				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 09/11/2023 Spot Bond			9.70000	100.40888	9.70000	100.38329				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.00790				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond					0.00000	84.30116				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	103.10916				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	100.86239				0.00	0	
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.83454				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	102.34904				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</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 NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.72726				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.94939				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.54066				0.00	200,000,000	100,000,000
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	100.93392				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.30886				0.00	3,400,000,000	1,700,000,000
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>3,400,000,000</b>	<b>1,700,000,000</b>
<b>Total For NBK54B</b>										<b>0.00</b>	<b>3,400,000,000</b>	<b>1,700,000,000</b>
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.93624				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.84785				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.39350				0.00	13,000,000,000	6,500,000,000
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>13,000,000,000</b>	<b>6,500,000,000</b>
<b>Total For NBKB58</b>										<b>0.00</b>	<b>13,000,000,000</b>	<b>6,500,000,000</b>
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.30358				0.00	200,000,000	100,000,000
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.00048				0.00	2,990,240,800	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>2,990,240,800</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>2,990,240,800</b>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.19377				0.00	0	344,100,000
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>344,100,000</b>
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	<b>344,100,000</b>
NBKB6 On 21/02/2026 Spot Bond					0.00000	100.09671				0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBKB63 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For NBKB63</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.50003				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	100.11369				0.00	400,000,000	400,000,000
<b>Total NBKB65 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For NBKB65</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
NBKB6 On 21/02/2030 Spot Bond					0.00000	100.15329				0.00	400,000,000	200,000,000
<b>Total NBKB66 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For NBKB66</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
NBKB6 On 21/02/2033 Spot Bond					0.00000	100.15496				0.00	0	
<b>Total NBKB67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB67</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.72395				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			11.42500	101.50867	11.42500	101.47802				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.82458				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			11.08000	101.60613	11.08000	101.57636				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.83439				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.84990				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.86952				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0: On 06/06/2025 Spot Bond					0.00000	102.34891				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0: On 06/06/2025 Spot Bond					0.00000	102.34891				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	100.03800				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	101.15862				0.00	200,000,000	100,000,000
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	100.50557				0.00	0	880,000,000
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>880,000,000</b>
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	<b>880,000,000</b>
NGL07 On 09/04/2024 Spot Bond					0.00000	102.05056				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.53236				0.00	0	
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.67547				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.63890				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	100.24710				0.00	10,200,000,000	5,100,000,000
<b>Total NGL11 SPOT</b>										<b>0.00</b>	<b>10,200,000,000</b>	<b>5,100,000,000</b>
<b>Total For NGL11</b>										<b>0.00</b>	<b>10,200,000,000</b>	<b>5,100,000,000</b>
NGLT1: On 20/10/2023 Spot Bond					0.00000	102.26444				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 25/03/2024 Spot Bond					0.00000	103.65182				0.00	0	90,000,00
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
NGT10: On 15/01/2025 Spot Bond					0.00000	104.82864				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 22/05/2025 Spot Bond					0.00000	102.23482				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 05/08/2025 Spot Bond					0.00000	103.90833				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 19/11/2025 Spot Bond					0.00000	104.51587				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 08/09/2026 Spot Bond					0.00000	106.70271				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 04/11/2026 Spot Bond					0.00000	100.79016				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT11: On 27/12/2026 Spot Bond					0.00000	103.42717				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	102.00109				0.00	0	
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT111</b>										<b>0.00</b>	<b>0</b>	
NGT11: On 10/12/2027 Spot Bond					0.00000	102.38410				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	104.28147				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 13/12/2024 Spot Bond					0.00000	102.30650				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.93261				0.00	0	3,000,000.00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000.00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000.00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	102.58643				0.00	0	550,000.00
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>550,000.00</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	<b>550,000.00</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	101.34928				0.00	60,000,000	30,000.00
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000.00</b>
<b>Total For NHM020</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000.00</b>
NHM02 On 26/11/2026 Spot Bond					0.00000	102.04233				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	102.08059				0.00	0	
<b>Total NHM022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM022</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 21/10/2025 Spot Bond					0.00000	101.13161				0.00	0	
<b>Total NHM023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM023</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/05/2024 Spot Bond					0.00000	100.07772				0.00	0	
<b>Total NHM024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM024</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/05/2026 Spot Bond					0.00000	100.09404				0.00	0	
<b>Total NHM025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM025</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/05/2028 Spot Bond					0.00000	100.10591				0.00	0	
<b>Total NHM026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM026</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.86000	5.86000	5.86000	223.76709				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			4.76000	4.76000	4.76000	216.24829				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			4.47000	4.47000	4.47000	166.95048				0.00	0	
<b>Total NI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI25</b>										<b>0.00</b>	<b>0</b>	
NI29 On 31/03/2029 Spot Bond			5.17000	5.17000	5.17000	115.80607				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.71000	5.71000	5.71000	115.08369				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			4.57500	4.57500	4.57500	166.66990				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	280.20769	3.45000	280.11435				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			4.37500	4.37500	4.37500	167.20488				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			4.40500	4.40500	4.40500	219.68088				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			4.55000	218.35034	4.55000	218.27130				0.00	0	
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			5.61000	90.91693	5.61000	116.41554				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	100.47760				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	148.01190				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	98.36999				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	98.84574				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	98.97409				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	100.62120				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	97.29534				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	98.26095				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	100.16465				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	98.98082				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.40495				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN05 On 12/03/2024 Spot Bond					0.00000	101.91610				0.00	28,000,000	14,000,00
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>28,000,000</b>	<b>14,000,00</b>
<b>Total For NN05</b>										<b>0.00</b>	<b>28,000,000</b>	<b>14,000,00</b>
NN054 On 04/08/2027 Spot Bond					0.00000	93.37075				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	84.25266				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	94.57958				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	102.06563				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	95.47585				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	92.88600				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	102.11550				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	101.79470				0.00	0	
<b>Total NN097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN097</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	101.87249				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	101.97226				0.00	0	
<b>Total NN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN106</b>										<b>0.00</b>	<b>0</b>	
NN107 On 18/06/2024 Spot Bond					0.00000	101.87249				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	98.03177				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	89.08294				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
<b>Total NN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN162</b>										<b>0.00</b>	<b>0</b>	
NN163 On 21/06/2027 Spot Bond					0.00000	101.87141				0.00	0	
<b>Total NN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN163</b>										<b>0.00</b>	<b>0</b>	
NN176 On 18/06/2024 Spot Bond					0.00000	101.78807				0.00	0	
<b>Total NN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN176</b>										<b>0.00</b>	<b>0</b>	
NN177 On 12/11/2025 Spot Bond			11.46000	11.46000	11.46000	98.77077				0.00	0	
<b>Total NN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN177</b>										<b>0.00</b>	<b>0</b>	
NN178 On 02/04/2029 Spot Bond			10.90500	10.90500	10.90500	100.76060				0.00	0	
<b>Total NN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN178</b>										<b>0.00</b>	<b>0</b>	
NN179 On 15/09/2028 Spot Bond			10.93000	10.93000	10.93000	99.85375				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	100.15258				0.00	0	
<b>Total NN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN196</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 12/06/2025 Spot Bond					0.00000	103.44250				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	154.76000				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	143.10000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF014 On 15/07/2025 Spot Bond					0.00000	157.76000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF015 On 07/07/2025 Spot Bond					0.00000	155.21000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF016 On 21/09/2023 Spot Bond					0.00000	152.83730				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF017 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF025 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF042 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF046 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
<b>Total NNF080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF080</b>										<b>0.00</b>	<b>0</b>	
NNF080 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
<b>Total NNF081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF081</b>										<b>0.00</b>	<b>0</b>	
NNF081 On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF089</b>										<b>0.00</b>	<b>0</b>	
NNF089 On 30/05/2023 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF09: On 17/08/2023 Spot Bond					0.00000	100.25802				0.00	0	
<b>Total NNF092 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF092</b>										<b>0.00</b>	<b>0</b>	
NNF09: On 30/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF093</b>										<b>0.00</b>	<b>0</b>	
NNF09: On 30/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF094</b>										<b>0.00</b>	<b>0</b>	
NNF09: On 13/06/2023 Spot Bond					0.00000	101.72438				0.00	0	
<b>Total NNF095 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF095</b>										<b>0.00</b>	<b>0</b>	
NNF09: On 20/06/2023 Spot Bond					0.00000	101.70790				0.00	0	
<b>Total NNF096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF096</b>										<b>0.00</b>	<b>0</b>	
NNF09: On 20/06/2023 Spot Bond					0.00000	101.70790				0.00	0	
<b>Total NNF097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF097</b>										<b>0.00</b>	<b>0</b>	
NNF09: On 27/06/2023 Spot Bond					0.00000	101.44459				0.00	0	
<b>Total NNF098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF098</b>										<b>0.00</b>	<b>0</b>	
NNF09: On 29/03/2028 Spot Bond					0.00000	101.63749				0.00	0	
<b>Total NNF099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF099</b>										<b>0.00</b>	<b>0</b>	
NNF10: On 30/03/2028 Spot Bond					0.00000	101.60805				0.00	0	
<b>Total NNF100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF100</b>										<b>0.00</b>	<b>0</b>	
NNF10: On 03/07/2023 Spot Bond					0.00000	101.32920				0.00	0	
<b>Total NNF101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF101</b>										<b>0.00</b>	<b>0</b>	
NNF10: On 21/04/2028 Spot Bond					0.00000	101.09991				0.00	0	
<b>Total NNF102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF102</b>										<b>0.00</b>	<b>0</b>	
NNF10: On 04/05/2028 Spot Bond					0.00000	100.70979				0.00	0	
<b>Total NNF103 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NNF103</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	121.74649				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	88.49734				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	100.17821				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2055 Spot Bond					0.00000	96.53948				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	100.16680				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	100.16920				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	107.78680				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	93.52469				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	100.18358				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	100.17399				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	109.35251				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	100.14397				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 31/05/2023 Spot Bond			4.65000	211.96980	4.65000	211.94610				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			12.19000	100.26787	12.19000	100.23546			244,638,672,000.00		20,068,800	440,068,800
<b>Total NRA028 SPOT</b>									<b>244,638,672,000.00</b>		<b>20,068,800</b>	<b>440,068,800</b>
<b>Total For NRA028</b>									<b>244,638,672,000.00</b>		<b>20,068,800</b>	<b>440,068,800</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	13.29390	100.00000	13.26448			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	100.17683			0.00		200,000,000	200,000,000
<b>Total NTC26 SPOT</b>									<b>0.00</b>		<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For NTC26</b>									<b>0.00</b>		<b>200,000,000</b>	<b>200,000,000</b>
NTC27 On 12/06/2023 Spot Bond					0.00000	101.90432			0.00		0	
<b>Total NTC27 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For NTC27</b>									<b>0.00</b>		<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	102.41312			0.00		0	
<b>Total NTC28 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For NTC28</b>									<b>0.00</b>		<b>0</b>	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.78884			0.00		0	
<b>Total NTC33 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For NTC33</b>									<b>0.00</b>		<b>0</b>	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.47771			0.00		0	1,100,000,000
<b>Total NTC34 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>1,100,000,000</b>
<b>Total For NTC34</b>									<b>0.00</b>		<b>0</b>	<b>1,100,000,000</b>
NTC35 On 07/09/2025 Spot Bond					0.00000	99.90148			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	100.50059			0.00		0	500,000,000
<b>Total NTC36 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>500,000,000</b>
<b>Total For NTC36</b>									<b>0.00</b>		<b>0</b>	<b>500,000,000</b>
NTC37 On 12/10/2027 Spot Bond					0.00000	101.21577			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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC38 On 14/02/2026 Spot Bond					0.00000	101.03949				0.00	0	
<b>Total NTC38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC38</b>										<b>0.00</b>	<b>0</b>	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.34025				0.00	0	
<b>Total NTC39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC39</b>										<b>0.00</b>	<b>0</b>	
NTCG0 On 19/03/2024 Spot Bond					0.00000	101.79125				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			9.35000	104.77493	9.35000	104.74892				0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML10 On 14/09/2025 Spot Bond			9.83000	105.44819	9.83000	105.42069				0.00	0	670,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	102.51477				0.00	11,375,446,000	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>11,375,446,000</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>11,375,446,000</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	102.13829				0.00	200,000,000	100,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	102.61363				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	102.22593				0.00	0	
<b>Total OML14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML14</b>										<b>0.00</b>	<b>0</b>	
OML15 On 28/10/2027 Spot Bond					0.00000	100.78222				0.00	0	
<b>Total OML15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML15</b>										<b>0.00</b>	<b>0</b>	
OML16 On 23/05/2028 Spot Bond					0.00000	100.11880				0.00	0	
<b>Total OML16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML16</b>										<b>0.00</b>	<b>0</b>	
PARS0 On 13/12/2025 Spot Bond					0.00000	102.58616				0.00	600,000,000	300,000,00
<b>Total PARS01 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For PARS01</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
PARS0: On 13/12/2027 Spot Bond					0.00000	103.08734				0.00	0	
<b>Total PARS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PARS02</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.54529				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.94724				0.00	4,543,138,000	22,543,138,000
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>4,543,138,000</b>	<b>22,543,138,000</b>
<b>Total For PEP03</b>										<b>0.00</b>	<b>4,543,138,000</b>	<b>22,543,138,000</b>
PEP04 On 05/05/2026 Spot Bond					0.00000	101.67609				0.00	0	4,500,000,000
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000,000</b>
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000,000</b>
PEP05 On 06/03/2026 Spot Bond					0.00000	99.91861				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	99.84451				0.00	0	
<b>Total PEP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP06</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.31959				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	99.99995				0.00	0	
<b>Total PMM58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM58</b>										<b>0.00</b>	<b>0</b>	
PMM59 On 28/02/2025 Spot Bond					0.00000	99.99996				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	100.00006				0.00	0	
<b>Total PMM60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM60</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			9.70000	107.01875	9.68000	107.05082			959,932,107,400,000.00	1,542,261,042,000	3,185,219,114,700	
<b>Total R186 SPOT</b>									<b>9,932,107,400,000.00</b>	<b>542,261,042,000</b>	<b>185,219,114,700</b>	
<b>Total For R186</b>									<b>9,932,107,400,000.00</b>	<b>542,261,042,000</b>	<b>185,219,114,700</b>	
R197 On 07/12/2023 Spot Bond			2.95000	329.41945	3.00000	329.22993			4,425,000,000,000.00	1,500,000,000	499,925,500,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
<b>Total R197 SPOT</b>									<b>4,425,000,000,000.00</b>	<b>1,500,000,000</b>	<b>499,925,500,000</b>
<b>Total For R197</b>									<b>4,425,000,000,000.00</b>	<b>1,500,000,000</b>	<b>499,925,500,000</b>
R202 On 07/12/2033 Spot Bond			4.86000	243.75289	4.86000	243.66244			200,906,568,000,000.00	41,338,800,000	67,729,280,400
<b>Total R202 SPOT</b>									<b>10,906,568,000,000.00</b>	<b>41,338,800,000</b>	<b>67,729,280,400</b>
<b>Total For R202</b>									<b>10,906,568,000,000.00</b>	<b>41,338,800,000</b>	<b>67,729,280,400</b>
R2030 On 31/01/2030 Spot Bond			11.10500	88.29382	11.09000	88.33039			139,119,625,215,000.00	2,083,666,783,000	2,425,903,974,800
<b>Total R2030 SPOT</b>									<b>39,119,625,215,000.00</b>	<b>083,666,783,000</b>	<b>425,903,974,800</b>
<b>Total For R2030</b>									<b>39,119,625,215,000.00</b>	<b>083,666,783,000</b>	<b>425,903,974,800</b>
R2032 On 31/03/2032 Spot Bond			11.73000	82.54614	11.71500	82.59115			134,716,547,627,000.00	2,398,526,559,900	2,659,794,965,000
<b>Total R2032 SPOT</b>									<b>14,716,547,627,000.00</b>	<b>398,526,559,900</b>	<b>659,794,965,000</b>
<b>Total For R2032</b>									<b>14,716,547,627,000.00</b>	<b>398,526,559,900</b>	<b>659,794,965,000</b>
R2035 On 28/02/2035 Spot Bond			12.29000	81.26745	12.28500	81.26707			238,221,830,483,000.00	2,379,025,372,700	2,527,358,304,700
<b>Total R2035 SPOT</b>									<b>18,221,830,483,000.00</b>	<b>379,025,372,700</b>	<b>527,358,304,700</b>
<b>Total For R2035</b>									<b>18,221,830,483,000.00</b>	<b>379,025,372,700</b>	<b>527,358,304,700</b>
R2037 On 31/01/2037 Spot Bond			12.55000	76.65667	12.54000	76.68256			982,565,345,410,000.00	1,034,467,358,200	1,507,319,140,200
<b>Total R2037 SPOT</b>									<b>12,565,345,410,000.00</b>	<b>034,467,358,200</b>	<b>507,319,140,200</b>
<b>Total For R2037</b>									<b>12,565,345,410,000.00</b>	<b>034,467,358,200</b>	<b>507,319,140,200</b>
R2040 On 31/01/2040 Spot Bond			12.63500	77.94216	12.65000	77.83345			732,247,764,068,000.00	1,007,696,696,800	1,289,731,130,400
<b>Total R2040 SPOT</b>									<b>12,247,764,068,000.00</b>	<b>007,696,696,800</b>	<b>289,731,130,400</b>
<b>Total For R2040</b>									<b>12,247,764,068,000.00</b>	<b>007,696,696,800</b>	<b>289,731,130,400</b>
R2044 On 31/01/2044 Spot Bond			12.66500	74.42621	12.67000	74.37347			873,228,055,079,500.00	621,652,432,300	2,113,841,161,000
<b>Total R2044 SPOT</b>									<b>13,228,055,079,500.00</b>	<b>621,652,432,300</b>	<b>113,841,161,000</b>
<b>Total For R2044</b>									<b>13,228,055,079,500.00</b>	<b>621,652,432,300</b>	<b>113,841,161,000</b>
R2048 On 28/02/2048 Spot Bond			12.61000	73.05181	12.62000	72.97174			546,322,455,666,000.00	2,105,180,210,600	2,170,963,349,000
<b>Total R2048 SPOT</b>									<b>16,322,455,666,000.00</b>	<b>105,180,210,600</b>	<b>170,963,349,000</b>
<b>Total For R2048</b>									<b>16,322,455,666,000.00</b>	<b>105,180,210,600</b>	<b>170,963,349,000</b>
R2053 On 31/03/2053 Spot Bond			12.63500	94.14261	12.63500	94.11110			121,503,129,348,000.00	88,761,624,800	96,901,117,600
<b>Total R2053 SPOT</b>									<b>11,503,129,348,000.00</b>	<b>88,761,624,800</b>	<b>96,901,117,600</b>
<b>Total For R2053</b>									<b>11,503,129,348,000.00</b>	<b>88,761,624,800</b>	<b>96,901,117,600</b>
R209 On 31/03/2036 Spot Bond			12.32000	62.39489	12.31000	62.41970			697,768,847,536,000.00	787,156,562,300	984,636,336,900
<b>Total R209 SPOT</b>									<b>17,768,847,536,000.00</b>	<b>787,156,562,300</b>	<b>984,636,336,900</b>
<b>Total For R209</b>									<b>17,768,847,536,000.00</b>	<b>787,156,562,300</b>	<b>984,636,336,900</b>
R210 On 31/03/2028 Spot Bond			4.05000	223.25422	4.05000	223.17638			6,422,085,000,000.00	1,585,700,000	185,761,854,200
<b>Total R210 SPOT</b>									<b>6,422,085,000,000.00</b>	<b>1,585,700,000</b>	<b>185,761,854,200</b>
<b>Total For R210</b>									<b>6,422,085,000,000.00</b>	<b>1,585,700,000</b>	<b>185,761,854,200</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
R213 On 28/02/2031 Spot Bond			11.51000	79.02651	11.50000	79.04522		770,367,680,836,000.00	1,196,382,943,600	122,297,229,30	
<b>Total R213 SPOT</b>								<b>770,367,680,836,000.00</b>	<b>1,196,382,943,600</b>	<b>122,297,229,30</b>	
<b>Total For R213</b>								<b>770,367,680,836,000.00</b>	<b>1,196,382,943,600</b>	<b>122,297,229,30</b>	
R214 On 28/02/2041 Spot Bond			12.52500	59.08389	12.53000	59.04142		991,355,817,110,000.00	158,990,484,400	739,144,563,80	
<b>Total R214 SPOT</b>								<b>991,355,817,110,000.00</b>	<b>158,990,484,400</b>	<b>739,144,563,80</b>	
<b>Total For R214</b>								<b>991,355,817,110,000.00</b>	<b>158,990,484,400</b>	<b>739,144,563,80</b>	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.23029		0.00	0		
<b>Total RDFB15 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For RDFB15</b>								<b>0.00</b>	<b>0</b>		
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.73186		0.00	0		
<b>Total RDFB17 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For RDFB17</b>								<b>0.00</b>	<b>0</b>		
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.00583		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	102.03591		0.00	0		
<b>Total RDFB20 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For RDFB20</b>								<b>0.00</b>	<b>0</b>		
RDFB2 On 22/03/2026 Spot Bond					0.00000	102.09762		0.00	0		
<b>Total RDFB21 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For RDFB21</b>								<b>0.00</b>	<b>0</b>		
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.51041		0.00	0		
<b>Total RDFB24 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For RDFB24</b>								<b>0.00</b>	<b>0</b>		
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.38218		0.00	0		
<b>Total RDFB26 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For RDFB26</b>								<b>0.00</b>	<b>0</b>		
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.52666		0.00	0		
<b>Total RDFB27 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For RDFB27</b>								<b>0.00</b>	<b>0</b>		
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.95629		0.00	200,000,000	100,000,00	
<b>Total RDFG01 SPOT</b>								<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>	
<b>Total For RDFG01</b>								<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.51154		0.00	0		
<b>Total RDFG02 SPOT</b>								<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RDFG02</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.77742				0.00	0	
<b>Total RDFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG03</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.83452				0.00	0	
<b>Total RDFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG04</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 09/12/2025 Spot Bond					0.00000	102.05414				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	102.07228				0.00	0	
<b>Total RDFG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG06</b>										<b>0.00</b>	<b>0</b>	
RED13 On 13/05/2026 Spot Bond					0.00000	100.67204				0.00	0	
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	
RED16: On 07/12/2023 Spot Bond					0.00000	103.00200				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED17 On 14/11/2025 Spot Bond					0.00000	100.56105				0.00	0	
<b>Total RED171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED171</b>										<b>0.00</b>	<b>0</b>	
RED30: On 17/11/2023 Spot Bond					0.00000	100.46228				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	100.98513				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2023 Spot Bond					0.00000	102.92499				0.00	0	44,200,00
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>44,200,00</b>
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	<b>44,200,00</b>
RED60: On 09/08/2024 Spot Bond					0.00000	100.64150				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2026 Spot Bond					0.00000	101.67669				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RED706 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED706</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2026 Spot Bond					0.00000	101.83624				0.00	0	
<b>Total RED707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED707</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	100.76366				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	101.14024				0.00	0	150,000,00
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
RES52 On 07/05/2024 Spot Bond					0.00000	100.88139				0.00	4,104,681,400	4,104,681,400
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>4,104,681,400</b>	<b>4,104,681,400</b>
<b>Total For RES52</b>										<b>0.00</b>	<b>4,104,681,400</b>	<b>4,104,681,400</b>
RES53 On 20/09/2025 Spot Bond					0.00000	101.81832				0.00	0	
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	
RES59 On 13/10/2027 Spot Bond					0.00000	101.20794				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	99.84405				0.00	0	
<b>Total RES60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES60</b>										<b>0.00</b>	<b>0</b>	
RES61 On 15/12/2027 Spot Bond					0.00000	101.89989				0.00	0	
<b>Total RES61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES61</b>										<b>0.00</b>	<b>0</b>	
RES62 On 13/02/2028 Spot Bond					0.00000	100.34760				0.00	0	
<b>Total RES62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES62</b>										<b>0.00</b>	<b>0</b>	
RES63 On 15/09/2026 Spot Bond					0.00000	101.85159				0.00	0	
<b>Total RES63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES63</b>										<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.73997				0.00	0	
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.73409			0.00	0	
<b>Total RFCA2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RFCA2</b>									<b>0.00</b>	<b>0</b>	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.81449			0.00	0	
<b>Total RFCB1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RFCB1</b>									<b>0.00</b>	<b>0</b>	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.79488			0.00	0	
<b>Total RFCB2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RFCB2</b>									<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.90273			0.00	0	
<b>Total RFCC1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RFCC1</b>									<b>0.00</b>	<b>0</b>	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.88312			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	102.11830			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	102.09871			0.00	0	
<b>Total RFCD2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RFCD2</b>									<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RMBI06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>									<b>0.00</b>	<b>0</b>	
RN2027 On 11/07/2027 Spot Bond					0.00000	103.13857			0.00	0	2,000,000.00
<b>Total RN2027 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000.00</b>
<b>Total For RN2027</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000.00</b>
RN2030 On 17/09/2030 Spot Bond					0.00000	100.24812			0.00	0	
<b>Total RN2030 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RN2030</b>									<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			10.61000	99.22376	10.61000	99.19557		15,523,567,392,000.00		1,463,107,200	
<b>Total RW23 SPOT</b>								<b>15,523,567,392,000.00</b>		<b>1,463,107,200</b>	
<b>Total For RW23</b>								<b>15,523,567,392,000.00</b>		<b>1,463,107,200</b>	
RW28 On 10/12/2028 Spot Bond			12.59500	90.59829	12.59500	90.56790		0.00		0	
<b>Total RW28 SPOT</b>								<b>0.00</b>		<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			12.81000	93.96330	12.81000	93.93125			0.00	0	
<b>Total RW31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>									<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.11713			0.00	0	15,600,000,00
<b>Total RWL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>15,600,000,00</b>
<b>Total For RWL26</b>									<b>0.00</b>	<b>0</b>	<b>15,600,000,00</b>
RWL28 On 30/06/2028 Spot Bond			11.77000	96.32990	11.77000	96.29963			0.00	0	
<b>Total RWL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RWL28</b>									<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.82086			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	101.11598			0.00	0	
<b>Total SBN03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBN03</b>									<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			10.07000	100.40396	10.07000	100.37716			0.00	0	
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.64263			0.00	0	
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			9.95000	102.91830	9.95000	102.89069			0.00	0	
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			10.08000	95.41326	10.08000	95.38776			0.00	0	
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			10.36500	102.71776	10.36500	102.68925		50,009,229,241,500.00	4,824,817,100	4,824,817,100	
<b>Total SBS31 SPOT</b>								<b>50,009,229,241,500.00</b>	<b>4,824,817,100</b>	<b>4,824,817,100</b>	
<b>Total For SBS31</b>								<b>50,009,229,241,500.00</b>	<b>4,824,817,100</b>	<b>4,824,817,100</b>	
SBS34 On 19/09/2024 Spot Bond			9.97000	102.15629	9.97000	102.12929			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			9.97000	101.74790	9.97000	101.72055				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			11.24500	96.20696	11.24500	96.17789				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			10.01000	101.90311	10.01000	101.87606				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			10.49000	101.72378	10.49000	101.69551			41,475,582,290,000.00		3,953,821,000	
<b>Total SBS43 SPOT</b>									<b>11,475,582,290,000.00</b>		<b>3,953,821,000</b>	
<b>Total For SBS43</b>									<b>11,475,582,290,000.00</b>		<b>3,953,821,000</b>	
SBS51 On 31/01/2024 Spot Bond			9.66500	9.66500	9.66500	103.28409				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	103.88548				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	103.02977				0.00	16,565,591,200	5,000,000,00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>16,565,591,200</b>	<b>5,000,000,00</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>16,565,591,200</b>	<b>5,000,000,00</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	102.80653				0.00	8,950,868,000	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>8,950,868,000</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>8,950,868,000</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.31117				0.00	9,277,411,400	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>9,277,411,400</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>9,277,411,400</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.01430				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.48175				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS64 On 31/01/2029 Spot Bond					0.00000	101.70096				0.00	0	1,700,000,00
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,00</b>
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,00</b>
SBS65 On 15/05/2024 Spot Bond					0.00000	100.78590				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.63582				0.00	11,616,621,600	5,310,000,00
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>11,616,621,600</b>	<b>5,310,000,00</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>11,616,621,600</b>	<b>5,310,000,00</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	100.51557				0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.94598				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	101.02428				0.00	0	
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.77778				0.00	0	
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.32493				0.00	4,038,739,800	150,000,00
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>4,038,739,800</b>	<b>150,000,00</b>
<b>Total For SBS72</b>										<b>0.00</b>	<b>4,038,739,800</b>	<b>150,000,00</b>
SBS74 On 26/04/2025 Spot Bond					0.00000	101.09731				0.00	0	
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS74</b>										<b>0.00</b>	<b>0</b>	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.46553				0.00	2,524,212,200	2,524,212,200
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>2,524,212,200</b>	<b>2,524,212,200</b>
<b>Total For SBS75</b>										<b>0.00</b>	<b>2,524,212,200</b>	<b>2,524,212,200</b>
SBS76 On 26/04/2032 Spot Bond					0.00000	102.31698				0.00	0	
<b>Total SBS76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS76</b>										<b>0.00</b>	<b>0</b>	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.36780				0.00	0	100,000,00
<b>Total SBS77 SPOT</b>										<b>0.00</b>	<b>0</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
<b>Total For SBS77</b>										0.00	0	100,000,00
SBS78 On 01/12/2025 Spot Bond					0.00000	99.97448				0.00	0	
<b>Total SBS78 SPOT</b>										0.00	0	
<b>Total For SBS78</b>										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.55402				0.00	200,000,000	100,000,00
<b>Total SBS79 SPOT</b>										0.00	200,000,000	100,000,00
<b>Total For SBS79</b>										0.00	200,000,000	100,000,00
SBS80 On 03/02/2028 Spot Bond			10.57500	10.57500	10.57500	97.77720				0.00	0	
<b>Total SBS80 SPOT</b>										0.00	0	
<b>Total For SBS80</b>										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.90000	327.83416	3.90000	327.72097				0.00	0	
<b>Total SBSI11 SPOT</b>										0.00	0	
<b>Total For SBSI11</b>										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.61000	5.61000	5.61000	228.55497				0.00	0	
<b>Total SBSI14 SPOT</b>										0.00	0	
<b>Total For SBSI14</b>										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.15516				0.00	0	
<b>Total SBSS01 SPOT</b>										0.00	0	
<b>Total For SBSS01</b>										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.55343				0.00	0	
<b>Total SBSS02 SPOT</b>										0.00	0	
<b>Total For SBSS02</b>										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.98721				0.00	200,000,000	100,000,00
<b>Total SBT103 SPOT</b>										0.00	200,000,000	100,000,00
<b>Total For SBT103</b>										0.00	200,000,000	100,000,00
SBT10 On 30/09/2025 Spot Bond					0.00000	105.99199				0.00	4,990,000,000	4,990,000,00
<b>Total SBT104 SPOT</b>										0.00	4,990,000,000	4,990,000,00
<b>Total For SBT104</b>										0.00	4,990,000,000	4,990,000,00
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										0.00	0	
<b>Total For SBT105</b>										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	105.03731				0.00	0	
<b>Total SBT106 SPOT</b>										0.00	0	
<b>Total For SBT106</b>										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	103.96830				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT107</b>										<b>0.00</b>	<b>0</b>	
SBT107 On 13/07/2027 Spot Bond					0.00000	103.82259				0.00	0	100,000,00
<b>Total SBT108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBT108</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SBT108 On 31/12/2027 Spot Bond					0.00000	102.11633				0.00	0	
<b>Total SBT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT109</b>										<b>0.00</b>	<b>0</b>	
SBT202 On 03/12/2023 Spot Bond					0.00000	100.29090				0.00	6,910,928,800	11,910,928,80
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>6,910,928,800</b>	<b>11,910,928,80</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>6,910,928,800</b>	<b>11,910,928,80</b>
SBT203 On 03/12/2023 Spot Bond			10.56500	99.86276	10.56500	99.83452				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	101.14924				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	101.66423				0.00	200,000,000	100,000,00
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	105.90738				0.00	320,000,000	230,000,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>230,000,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>320,000,000</b>	<b>230,000,00</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	102.22453				0.00	86,000,000	43,000,00
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>86,000,000</b>	<b>43,000,00</b>
<b>Total For SBT208</b>										<b>0.00</b>	<b>86,000,000</b>	<b>43,000,00</b>
SBT209 On 29/06/2026 Spot Bond					0.00000	102.74341				0.00	0	100,000,00
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SLI5 On 16/08/2026 Spot Bond					0.00000	101.07335				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.83599				0.00	7,797,728,200	
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>7,797,728,200</b>	
<b>Total For SLI6</b>										<b>0.00</b>	<b>7,797,728,200</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI7 On 16/08/2028 Spot Bond			10.63000	93.74576	10.63000	93.71894				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.51440				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.35666				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.35231				0.00	0	
<b>Total SLRA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA8</b>										<b>0.00</b>	<b>0</b>	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.36506				0.00	0	
<b>Total SLRA9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA9</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.37388				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.36955				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.36090				0.00	0	
<b>Total SLRB8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB8</b>										<b>0.00</b>	<b>0</b>	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.37363				0.00	0	
<b>Total SLRB9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB9</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.38248				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.38029				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.37808				0.00	0	
<b>Total SLRC8 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SLRC8</b>										<b>0.00</b>	<b>0</b>	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.39076				0.00	0	
<b>Total SLRC9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC9</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.02695				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.92660				0.00	3,263,370,000	
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>3,263,370,000</b>	
<b>Total For SNT06</b>										<b>0.00</b>	<b>3,263,370,000</b>	
SNT07 On 06/04/2028 Spot Bond					0.00000	101.37958				0.00	200,000,000	100,000,00
<b>Total SNT07 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For SNT07</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
SOL01 On 17/10/2025 Spot Bond					0.00000	101.41100				0.00	0	100,000,00
<b>Total SOL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SOL01</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SOL02 On 17/10/2027 Spot Bond					0.00000	101.72125				0.00	0	
<b>Total SOL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOL02</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.58687				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	100.14694				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.14983				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.14717				0.00	0	
<b>Total SPDA16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA16</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.15041				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	102.02082				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG004 On 15/03/2024 Spot Bond					0.00000	102.45599				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG005 On 18/06/2024 Spot Bond					0.00000	102.20274				0.00	0	100,000,00
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SPG007 On 15/10/2024 Spot Bond					0.00000	101.52542				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>	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.39168				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>	
SPG010 On 12/07/2025 Spot Bond					0.00000	101.38205				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>	
SPG011 On 29/03/2028 Spot Bond					0.00000	101.48905				0.00	0	
<b>Total SPG012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG012</b>										<b>0.00</b>	<b>0</b>	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.16280				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					0.00000	101.39145				0.00	0	
<b>Total SPGC04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC04</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	102.18467				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			5.21500	5.21500	5.21500	164.97308				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			9.65500	107.15351	9.65500	107.12576				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02: On 28/02/2031 Spot Bond			10.99000	81.28909	10.99000	81.26546				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	99.17087				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 13/10/2023 Spot Bond					0.00000	101.64191				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 13/10/2023 Spot Bond			10.11000	101.14345	10.11000	101.11644				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			5.56000	117.13413	5.56000	117.08839				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.60991				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.59911				0.00	0	100,000,00
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SSN04: On 05/04/2027 Spot Bond					0.00000	101.77170				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	327.50414				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			4.62000	4.62000	4.62000	166.54986				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			5.86000	5.86000	5.86000	113.11995				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2029 Spot Bond			5.12000	5.12000	5.12000	116.11696				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			5.23000	5.23000	5.23000	211.79837				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>	
SSN06: On 28/05/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	101.96104				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	101.93161				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	100.44596				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	101.96416				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	101.82145				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	101.24457				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	100.05526				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	102.09781				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.61203				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN083 On 07/12/2033 Spot Bond			5.73500	5.73500	5.73500	226.14601				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN084 On 21/12/2026 Spot Bond					0.00000	100.96957				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>	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.27536				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>	
SSN093 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>	
SSN098 On 07/06/2023 Spot Bond					0.00000	102.20029				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>	
SSN099 On 31/01/2030 Spot Bond			11.75500	85.62301	11.75500	85.59601				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>	
SSN100 On 21/12/2026 Spot Bond					0.00000	101.99096				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>	
SSN102 On 31/03/2028 Spot Bond			5.21000	212.06607	5.21000	211.98557				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>	
SSN104 On 07/12/2033 Spot Bond			5.81000	229.55400	5.81000	229.46300				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>	
SSN105 On 31/03/2024 Spot Bond					0.00000	95.04454				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>	
SSN111 On 11/06/2023 Spot Bond					0.00000	101.81792				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12: On 31/08/2024 Spot Bond					0.00000	99.99983				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	98.04538				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.82356				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	98.02558				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 21/02/2024 Spot Bond			8.40000	8.40000	8.40000	99.44726				0.00	0	
<b>Total SSN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 08/06/2023 Spot Bond					0.00000	101.93466				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	95.87088				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	96.82587				0.00	0	
<b>Total SSN174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN174</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 31/03/2046 Spot Bond			5.02684	107.93254	5.02684	107.89209				0.00	0	
<b>Total SSN175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN175</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 31/12/2050 Spot Bond			5.02180	43.91840	5.02180	109.68301				0.00	0	
<b>Total SSN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN176</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 28/09/2027 Spot Bond					0.00000	101.76956				0.00	0	
<b>Total SSN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN178</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 09/06/2024 Spot Bond					0.00000	101.87494				0.00	0	
<b>Total SSN180 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
<b>Total For SSN180</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 18/02/2024 Spot Bond					0.00000	100.23675				0.00	0	
<b>Total SSN183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN183</b>										<b>0.00</b>	<b>0</b>	
SSN19: On 30/05/2023 Spot Bond					0.00000	0.00000				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	101.75301				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	101.74243				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	101.74243				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	101.61848				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	101.59881				0.00	0	
<b>Total SSN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN195</b>										<b>0.00</b>	<b>0</b>	
SSN19: On 17/11/2023 Spot Bond			5.53000	5.53000	5.53000	99.64356				0.00	0	
<b>Total SSN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN196</b>										<b>0.00</b>	<b>0</b>	
SSN19: On 03/08/2023 Spot Bond					0.00000	100.60318				0.00	0	
<b>Total SSN198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN198</b>										<b>0.00</b>	<b>0</b>	
SSN19: On 17/05/2028 Spot Bond					0.00000	100.29405				0.00	0	
<b>Total SSN199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN199</b>										<b>0.00</b>	<b>0</b>	
SSN20: On 21/08/2023 Spot Bond					0.00000	100.22133				0.00	0	
<b>Total SSN200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN200</b>										<b>0.00</b>	<b>0</b>	
SSN20: On 23/08/2023 Spot Bond					0.00000	100.12111				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN201</b>										<b>0.00</b>	<b>0</b>	
SSN201 On 30/05/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				200,000,000,000,000.00	2,000,000,000	2,000,000,000
<b>Total SSN202 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For SSN202</b>										<b>10,000,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
SST201 On 08/12/2026 Spot Bond					0.00000	100.65135				0.00	0	
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	
SST202 On 31/08/2027 Spot Bond					0.00000	101.41938				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	99.86402				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	102.23050				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	99.97649				0.00	0	
<b>Total STF002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For STF002</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			10.17000	99.12499	10.17000	99.09813				0.00	0	2,148,000,000
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,148,000,000</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>2,148,000,000</b>
T16A10 On 21/08/2024 Spot Bond					0.00000	100.20888				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	100.19628				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	100.15410				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.21163				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
T17A21 On 21/02/2026 Spot Bond					0.00000	100.15298				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	99.91493				0.00	0	
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.15298				0.00	0	
<b>Total T17A23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A23</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			8.30000	99.36428	8.30000	99.34196				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
T17A32 On 21/02/2026 Spot Bond			8.81000	99.52257	8.81000	99.49888				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	100.08978				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	100.14960				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	100.15427				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	100.15306				0.00	0	
<b>Total T18A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A22</b>										<b>0.00</b>	<b>0</b>	
T18A32 On 21/08/2027 Spot Bond			10.38000	99.46465	10.38000	99.43685				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	100.35247				0.00	200,000,000	100,000,000
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For TC001</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
TC002 On 15/02/2027 Spot Bond					0.00000	100.42019				0.00	996,746,900	996,746,900
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>996,746,900</b>	<b>996,746,900</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TC002</b>										<b>0.00</b>	<b>996,746,900</b>	<b>996,746,900</b>
TFS154 On 06/07/2023 Spot Bond					0.00000	101.37895				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	99.99927				0.00	0	5,000,000,00
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
TFS157 On 16/11/2023 Spot Bond					0.00000	100.38739				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.92828				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>	
TFS16z On 27/05/2024 Spot Bond					0.00000	100.38708				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	101.13667				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.95099				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	101.07052				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.36171				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.45178				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	99.94105				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	100.01029				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171On 22/02/2025 Spot Bond					0.00000	100.17146				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	
TFS172On 22/02/2027 Spot Bond					0.00000	100.23753				0.00	0	
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS172</b>										<b>0.00</b>	<b>0</b>	
TFS173On 30/01/2026 Spot Bond					0.00000	100.63381				0.00	0	
<b>Total TFS173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS173</b>										<b>0.00</b>	<b>0</b>	
TFS174On 30/01/2028 Spot Bond					0.00000	100.79740				0.00	0	
<b>Total TFS174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS174</b>										<b>0.00</b>	<b>0</b>	
TFS175On 13/03/2026 Spot Bond					0.00000	101.81286				0.00	0	
<b>Total TFS175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS175</b>										<b>0.00</b>	<b>0</b>	
TFS176On 13/03/2028 Spot Bond					0.00000	101.84947				0.00	0	
<b>Total TFS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS176</b>										<b>0.00</b>	<b>0</b>	
TH10A7On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH16A2On 21/08/2024 Spot Bond					0.00000	100.15325				0.00	200,000,000	200,000,000
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
TH16A3On 21/08/2024 Spot Bond			9.58000	101.08964	9.58000	101.06351				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A4On 21/08/2024 Spot Bond					0.00000	100.15447				0.00	0	
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A5On 21/08/2024 Spot Bond					0.00000	100.15374				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A8On 21/08/2024 Spot Bond					0.00000	100.15374				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A: On 21/08/2024 Spot Bond			6.85000	100.32020	6.85000	100.30153				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.15907				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.28132				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.16829				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	100.16659				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	100.17821				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	100.17507				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	100.21855				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	100.23902				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	100.22699				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	100.16380				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	100.16020				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.15899				0.00	0	
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B3</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.17245				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	100.16693				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.16621				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	100.21653				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	100.20768				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	100.20218				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	100.13939				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	100.15909				0.00	0	
<b>Total TH18B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18B1</b>										<b>0.00</b>	<b>0</b>	
TH18B: On 21/08/2027 Spot Bond					0.00000	99.98946				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	100.17596				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	100.17114				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.19999				0.00	0	
<b>Total TH18D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18D1</b>										<b>0.00</b>	<b>0</b>	
TH18D On 21/08/2027 Spot Bond					0.00000	100.19519				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	100.20350				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	100.13943				0.00	0	
<b>Total TH18O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18O2</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			10.24000	101.51212	10.24000	101.48458				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	101.48152				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			10.15000	99.47755	10.15000	99.45063				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	102.24040				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	100.17953				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	100.29620				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	100.85067				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
TL33 On 09/03/2033 Spot Bond					0.00000	99.75018				0.00	0	
<b>Total TL33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL33</b>										<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			10.71000	100.73005	10.71000	100.70181				0.00	0	200,000,00
<b>Total TN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For TN23</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	73.55832	100.00000	73.41794				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			11.03000	99.70573	11.03000	99.67617				0.00	0	1,686,476,70
<b>Total TN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,686,476,70</b>
<b>Total For TN25</b>										<b>0.00</b>	<b>0</b>	<b>1,686,476,70</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	26.91575	100.00000	26.85553				0.00	0	
<b>Total TN25/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>										<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			12.20000	89.34190	12.20000	89.31316			346,880,000,000,000.00	110,400,000,000	21,072,677,40	
<b>Total TN27 SPOT</b>									<b>16,880,000,000,000.00</b>	<b>110,400,000,000</b>	<b>21,072,677,40</b>	
<b>Total For TN27</b>									<b>16,880,000,000,000.00</b>	<b>110,400,000,000</b>	<b>21,072,677,40</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.72571	100.00000	11.69991				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			12.02000	96.09448	12.02000	96.06349				0.00	0	
<b>Total TN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN29</b>										<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			12.68000	91.25517	12.68000	91.22452				0.00	0	2,100,000,00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	115.19913	8.00000	115.17444				0.00	0	
<b>Total TN30/R2030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>										<b>0.00</b>	<b>0</b>	
TN34 On 07/02/2034 Spot Bond			13.49200	91.58920	13.49200	91.55618				0.00	0	
<b>Total TN34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN34</b>										<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			13.70000	82.14675	13.70000	82.11702				0.00	0	632,718,10
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>632,718,10</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 TN40</b>										<b>0.00</b>	<b>0</b>	<b>632,718,10</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	101.52785	10.75000	101.49881				0.00	0	
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.50497				0.00	0	
<b>Total TNF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF25</b>										<b>0.00</b>	<b>0</b>	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.59259				0.00	0	
<b>Total TNF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF27</b>										<b>0.00</b>	<b>0</b>	
TNI33 On 28/02/2033 Spot Bond			6.18000	101.46339	6.18000	102.82987				0.00	0	
<b>Total TNI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNI33</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.86111				0.00	0	
<b>Total TR5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A11</b>										<b>0.00</b>	<b>0</b>	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.72246				0.00	0	
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.74386				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.77327				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A31 On 20/06/2026 Spot Bond			8.70000	100.53242	8.70000	100.50890				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	101.22339				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A4 On 13/04/2024 Spot Bond			10.71000	100.01355	10.71000	99.98505				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>	
TRA4A4 On 13/04/2024 Spot Bond					0.00000	101.22339				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A7 On 13/04/2024 Spot Bond			9.71000	100.24906	9.71000	100.22309				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>	
TRA4A8 On 13/04/2024 Spot Bond					0.00000	100.45953				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>	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	101.62351				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>	
TRA4B2 On 20/06/2026 Spot Bond					0.00000	101.88307				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>	
TRA5B1 On 20/06/2026 Spot Bond					0.00000	101.82425				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>	
TRA5B2 On 20/06/2026 Spot Bond					0.00000	102.20636				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C1 On 20/06/2026 Spot Bond					0.00000	102.20636				0.00	0	
<b>Total TRA5C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C2</b>										<b>0.00</b>	<b>0</b>	
TSP264 On 13/02/2024 Spot Bond					0.00000	94.00683				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>	
TSP264 On 08/03/2024 Spot Bond					0.00000	93.44128				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	101.06098				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.86728				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.29518				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TWC43 On 29/05/2023 Spot Bond					0.00000	0.00000				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	99.88909				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	99.88216				0.00	0	
<b>Total TWC439 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC439</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 07/06/2023 Spot Bond					0.00000	101.83019				0.00	0	
<b>Total TWC440 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC440</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 30/06/2023 Spot Bond					0.00000	101.35641				0.00	0	
<b>Total TWC441 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC441</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 13/07/2023 Spot Bond					0.00000	101.06363				0.00	0	
<b>Total TWC442 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC442</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 19/07/2023 Spot Bond					0.00000	101.03296				0.00	0	
<b>Total TWC443 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC443</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 10/08/2023 Spot Bond					0.00000	100.68110				0.00	0	
<b>Total TWC444 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC444</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 25/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			127,400,000,000,000.00	11,274,000,000	27,900,000,000	
<b>Total TWC445 SPOT</b>									<b>27,400,000,000,000.00</b>	<b>11,274,000,000</b>	<b>27,900,000,000</b>	
<b>Total For TWC445</b>									<b>27,400,000,000,000.00</b>	<b>11,274,000,000</b>	<b>27,900,000,000</b>	
UG26 On 09/03/2026 Spot Bond			12.00000	100.95359	12.00000	100.92162			0.00	0		
<b>Total UG26 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For UG26</b>									<b>0.00</b>	<b>0</b>		
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.34168				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.31972				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.34814				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.37599				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.33952				0.00	0	
<b>Total UU1A07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A07</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.38243				0.00	0	
<b>Total UU1A08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A08</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond			11.26500	11.26500	11.26500	97.90346				0.00	0	
<b>Total UU1A09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A09</b>										<b>0.00</b>	<b>0</b>	
UU1A1: On 15/05/2024 Spot Bond					0.00000	100.55905				0.00	0	
<b>Total UU1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A10</b>										<b>0.00</b>	<b>0</b>	
UU1A1: On 15/05/2026 Spot Bond					0.00000	100.62138				0.00	0	
<b>Total UU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A11</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.38243				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.39272				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.64906				0.00	0	
<b>Total UU1B04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B04</b>										<b>0.00</b>	<b>0</b>	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.43814				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.44670				0.00	0	
<b>Total UU1C02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.43386				0.00	0	
<b>Total UU1C03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C03</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.71466				0.00	0	
<b>Total UU1C04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C04</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.17450				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	101.03006				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.89804				0.00	0	
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>										<b>0.00</b>	<b>0</b>	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.40884				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	100.35768				0.00	0	
<b>Total VKE20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE20</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.71641				0.00	5,300,000,000	1,400,000,000
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>5,300,000,000</b>	<b>1,400,000,000</b>
<b>Total For WHL03</b>										<b>0.00</b>	<b>5,300,000,000</b>	<b>1,400,000,000</b>
<b>Total for SPOT</b>										<b>1.96e+017</b>	<b>499,500,677,000</b>	<b>524,712,693,500</b>
<b>Total for SPOT :</b>										<b>1.96e+017</b>	<b>499,500,677,000</b>	<b>524,712,693,500</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
<b>Total Futures</b>									1.96e+017	499,500,681,316	524,713,966,400
<b>Total Options</b>									26 946 098.20	13,160	153,940
<b>Grand Total:</b>									1.96e+017	499,500,694,476	524,714,120,340