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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 28/07/2023

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/08/2023	Bond Future			12.29389	75.64451	12.34063	75.43045			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.42326	73.52306	12.47506	73.29043			0.00	0	
ES33	On	01/02/2024	Bond Future			12.55311	75.19610	12.60464	74.96920			0.00	0	
ES33	On	02/05/2024	Bond Future			12.68648	73.10880	12.73727	72.88957			0.00	0	
ES33	On	01/08/2024	Bond Future			12.81941	74.80023	12.87036	74.58469			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
ES42	On	03/08/2023	Bond Future			12.75349	72.35350	12.83022	71.94941			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			12.87734	69.69402	12.95973	69.26748			0.00	0	
ES42	On	01/02/2024	Bond Future			12.99559	71.28005	13.07904	70.85457			0.00	0	
ES42	On	02/05/2024	Bond Future			13.12132	68.64068	13.20565	68.21785			0.00	0	
ES42	On	01/08/2024	Bond Future			13.24458	70.22807	13.33053	69.80377			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			169.48307	169.48307	169.59033	169.59033			0.00	0	8

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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 Intere
I2025	On	02/11/2023	Bond Future			173.24027	173.24027	173.31789	173.31789			0.00	0	5,56
I2025	On	01/02/2024	Bond Future			175.39471	175.39471	175.49917	175.49917			0.00	0	2'
I2025	On	02/05/2024	Bond Future			179.39054	179.39054	179.52768	179.52768			0.00	0	
I2025	On	01/08/2024	Bond Future			181.70998	181.70998	181.87082	181.87082			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,55</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>6,55</b>
I2029	On	03/08/2023	Bond Future			123.25066	123.25066	122.83900	122.83900			0.00	0	1,07
I2029	On	02/11/2023	Bond Future			124.65365	124.65365	124.20985	124.20985			0.00	0	1,28
I2029	On	01/02/2024	Bond Future			127.49009	127.49009	127.05444	127.05444			0.00	0	7'
I2029	On	02/05/2024	Bond Future			129.03178	129.03178	128.60765	128.60765			0.00	0	
I2029	On	01/08/2024	Bond Future			132.01876	132.01876	131.60003	131.60003			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>3,05</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>3,05</b>
I2033	On	03/08/2023	Bond Future			118.15213	118.15213	117.95866	117.95866			0.00	0	9'
I2033	On	02/11/2023	Bond Future			119.34689	119.34689	119.12711	119.12711			0.00	0	2,28
I2033	On	01/02/2024	Bond Future			122.06256	122.06256	121.85517	121.85517			0.00	0	6,14
I2033	On	02/05/2024	Bond Future			123.38582	123.38582	123.19434	123.19434			0.00	0	
I2033	On	01/08/2024	Bond Future			126.24212	126.24212	126.06082	126.06082			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,37</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>9,37</b>
I2038	On	03/08/2023	Bond Future			127.06153	127.06153	126.47265	126.47265			0.00	0	7'
I2038	On	02/11/2023	Bond Future			129.87827	129.87827	129.25257	129.25257			0.00	0	4,60
I2038	On	01/02/2024	Bond Future			130.82266	130.82266	130.20121	130.20121			0.00	0	
I2038	On	02/05/2024	Bond Future			133.80280	133.80280	133.18986	133.18986			0.00	0	
I2038	On	01/08/2024	Bond Future			134.83746	134.83746	134.22533	134.22533			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,33</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>5,33</b>
I2046	On	03/08/2023	Bond Future			112.18121	112.18121	111.58039	111.58039			0.00	0	10,13
I2046	On	02/11/2023	Bond Future			112.57939	112.57939	111.94448	111.94448			0.00	0	16,07
I2046	On	01/02/2024	Bond Future			115.14112	115.14112	114.50828	114.50828			0.00	0	
I2046	On	02/05/2024	Bond Future			115.62245	115.62245	114.99463	114.99463			0.00	0	
I2046	On	01/08/2024	Bond Future			118.29880	118.29880	117.66987	117.66987			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>26,20</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>26,20</b>
I2050	On	03/08/2023	Bond Future			110.95142	110.95142	111.72405	111.72405			0.00	0	9,12
I2050	On	02/11/2023	Bond Future			113.41105	113.41105	114.17982	114.17982			0.00	0	14,0
I2050	On	01/02/2024	Bond Future			113.75199	113.75199	114.55471	114.55471			0.00	0	
I2050	On	02/05/2024	Bond Future			116.34335	116.34335	117.18408	117.18408			0.00	0	

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			116.73758	116.73758	117.61102	117.61102			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>23,13</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>23,13</b>
R186	On	03/08/2023	Bond Future			8.87628	105.99534	8.89687	105.93478		4.61	3,921,827.58	37	14,82
R186	On	02/11/2023	Bond Future			8.87275	108.31877	8.90255	108.23689		4.45	783,144,707.10	7,230	139,46
R186	On	01/02/2024	Bond Future			8.84400	105.44684	8.87057	105.37899		4.32	0.00	0	
R186	On	02/05/2024	Bond Future			8.80828	107.82443	8.82984	107.77365		3.87	0.00	0	
R186	On	01/08/2024	Bond Future			8.74698	104.98503	8.76521	104.94576		3.62	0.00	0	
<b>Total R186 Future</b>												<b>787,066,534.68</b>	<b>7,267</b>	<b>154,31</b>
R186	On	03/08/2023	Bond Future	9.73	Call			2,414.58000	2.41458	2,474,890	5.62	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			0.35000	0.00035	0,100	5.62	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,443.10000	2.44310	2,503,430	5.63	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			0.32000	0.00032	0,090	5.63	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,471.61000	2.47161	2,531,960	5.64	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			0.29000	0.00029	0,080	5.64	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			1,377.79000	1.37779	1,423,380	4.50	0.00	0	1,72
R186	On	02/11/2023	Bond Future	9.15	Put			700.92000	0.70092	664,630	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,799.91000	1.79991	1,853,070	4.59	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			498.85000	0.49885	470,130	4.59	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,819.40000	1.81940	1,872,870	4.59	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			491.31000	0.49131	462,900	4.59	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,839.17000	1.83917	1,892,940	4.60	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			484.06000	0.48406	455,950	4.60	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,157.69000	4.15769	4,231,920	5.10	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			92.59000	0.09259	84,940	5.10	0.00	0	1,72
R186	On	01/02/2024	Bond Future	9.50	Put			723.41000	0.72341	698,940	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			2,332.67000	2.33267	2,376,220	4.59	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			716.57000	0.71657	692,270	4.59	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,351.19000	2.35119	2,394,900	4.59	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			710.07000	0.71007	685,930	4.59	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,314.48000	2.31448	2,357,860	4.58	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			563.38000	0.56338	575,840	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,516.78000	2.51678	2,478,460	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			2,849.05000	2.84905	2,882,590	4.26	0.00	0	2,00
R186	On	02/05/2024	Bond Future	9.73	Put			756.76000	0.75676	739,520	4.26	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			549.75000	0.54975	561,970	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,551.39000	2.55139	2,512,830	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			4,085.94000	4.08594	4,124,910	4.60	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Put			471.05000	0.47105	459,240	4.60	0.00	0	2,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R186	On	02/05/2024	Bond Future	8.00	Call		555.90000	0.55590	568,230	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,533.42000	2.53342	2,494,970	3.46	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		1,549.93000	1.54993	1,527,990	3.47	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		1,399.77000	1.39977	1,417,180	3.48	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		1,540.33000	1.54033	1,518,470	3.48	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		1,375.45000	1.37545	1,392,680	3.47	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		1,559.17000	1.55917	1,537,130	3.47	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		1,387.79000	1.38779	1,405,120	3.47	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>7,45</b>
<b>Total For R186</b>											<b>787,066,534.68</b>	<b>7,267</b>	<b>161,80</b>
R197	On	03/08/2023	Bond Future			334.69232	334.69232	334.71068	334.71068		0.00	0	
R197	On	02/11/2023	Bond Future			342.11199	342.11199	342.06754	342.06754		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			252.48640	252.48640	250.79938	250.79938		0.00	0	5,08
R202	On	02/11/2023	Bond Future			258.08356	258.08356	256.31192	256.31192		0.00	0	4,72
R202	On	01/02/2024	Bond Future			259.00383	259.00383	257.22871	257.22871		0.00	0	46
R202	On	02/05/2024	Bond Future			264.90402	264.90402	263.13316	263.13316		0.00	0	
R202	On	01/08/2024	Bond Future			265.95271	265.95271	264.17032	264.17032		0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>10,26</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>10,26</b>
R2030	On	03/08/2023	Bond Future			10.16972	90.05514	10.21080	89.87629	8.93	900,551.40	10	43,82
R2030	On	02/11/2023	Bond Future			10.23155	92.02914	10.27878	91.82940	9.18	68,561,709.30	745	90,85
R2030	On	01/02/2024	Bond Future			10.28696	90.09542	10.33349	89.90460	9.16	0.00	0	
R2030	On	02/05/2024	Bond Future			10.35139	92.12670	10.39650	91.94753	8.61	0.00	0	
R2030	On	01/08/2024	Bond Future			10.41365	90.23284	10.45856	90.06051	8.35	0.00	0	
<b>Total R2030 Future</b>											<b>69,462,260.70</b>	<b>755</b>	<b>134,71</b>
R2030	On	03/08/2023	Bond Future	10.40	Call		982.04000	0.98204	1,099,330	9.36	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	10.40	Put		164.04000	0.16404	102,480	9.36	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		1,918.66000	1.91866	2,079,610	10.03	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put		34.14000	0.03414	16,240	10.03	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call		4,745.73000	4.74573	4,924,470	11.64	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		0.12000	0.00012	0,020	11.68	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		9,634.92000	9.63492	9,813,770	13.43	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		0.00000	0.00000	0,000	13.43	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	11.34	Put		0.14000	0.00014	0,030	11.64	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call		10,754.80000	10.75480	10,933,650	13.43	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		0.00000	0.00000	0,000	13.43	0.00	0	38

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	03/08/2023	Bond Future	11.35	Call			4,786.31000	4.78631	4,965,050	11.66	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			0.13000	0.00013	0,020	11.66	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			4,826.87000	4.82687	5,005,620	11.68	0.00	0	
R2030	On	02/11/2023	Bond Future	9.57	Call			609.22000	0.60922	652,940	8.93	0.00	0	80
R2030	On	02/11/2023	Bond Future	9.57	Put			3,665.96000	3.66596	3,509,940	8.93	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Call			1,008.06000	1.00806	1,073,050	8.94	0.00	0	50
R2030	On	02/11/2023	Bond Future	9.89	Put			2,668.89000	2.66889	2,534,140	8.94	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call			1,302.78000	1.30278	1,381,280	8.97	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.07	Put			2,189.93000	2.18993	2,068,690	8.97	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Call			1,969.68000	1.96968	2,073,110	9.11	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.39	Put			1,501.53000	1.50153	1,405,220	9.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.62	Call			2,550.38000	2.55038	2,670,950	9.27	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.62	Put			1,123.75000	1.12375	1,044,580	9.27	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			3,055.21000	3.05521	3,188,080	9.40	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			887.46000	0.88746	820,590	9.40	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			3,084.59000	3.08459	3,218,100	9.41	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			875.90000	0.87590	809,670	9.41	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			3,113.90000	3.11390	3,248,060	9.42	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			864.29000	0.86429	798,710	9.42	0.00	0	
R2030	On	02/11/2023	Bond Future	11.12	Call			4,041.50000	4.04150	4,193,080	9.68	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.12	Put			575.37000	0.57537	527,210	9.68	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Call			5,072.98000	5.07298	5,238,670	9.97	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Put			372.04000	0.37204	337,990	9.97	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.57	Call			5,555.82000	5.55582	5,726,660	10.10	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Put			304.52000	0.30452	275,620	10.10	0.00	0	80
R2030	On	02/11/2023	Bond Future	12.27	Call			8,046.81000	8.04681	8,234,390	10.80	0.00	0	
R2030	On	02/11/2023	Bond Future	12.27	Put			110.08000	0.11008	97,920	10.80	0.00	0	50
R2030	On	01/02/2024	Bond Future	9.89	Put			3,347.94000	3.34794	3,226,420	8.87	0.00	0	
R2030	On	01/02/2024	Bond Future	10.00	Put			3,066.18000	3.06618	2,950,430	8.89	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Call			1,813.58000	1.81358	1,892,400	8.92	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Put			2,900.84000	2.90084	2,788,840	8.92	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call			1,060.79000	1.06079	1,114,170	8.82	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put			4,256.75000	4.25675	4,119,310	8.82	0.00	0	
R2030	On	01/02/2024	Bond Future	9.89	Call			1,508.49000	1.50849	1,577,790	8.87	0.00	0	50
R2030	On	01/02/2024	Bond Future	10.39	Put			2,229.95000	2.22995	2,135,050	9.09	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Call			3,998.17000	3.99817	4,123,670	9.55	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Put			1,319.62000	1.31962	1,254,300	9.55	0.00	0	70
R2030	On	01/02/2024	Bond Future	9.93	Call			1,572.14000	1.57214	1,643,530	8.88	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	9.93	Put			3,243.77000	3.24377	3,124,340	8.88	0.00	0	
R2030	On	01/02/2024	Bond Future	10.00	Call			1,687.32000	1.68732	1,762,390	8.89	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 Intere
R2030	On	01/02/2024	Bond Future	11.35	Put			971.09000	0.97109	919,620	9.87	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call			5,046.24000	5.04624	5,185,950	9.87	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put			962.53000	0.96253	911,420	9.87	0.00	0	
R2030	On	01/02/2024	Bond Future	10.16	Call			1,983.51000	1.98351	2,067,170	8.97	0.00	0	20
R2030	On	01/02/2024	Bond Future	10.16	Put			2,697.56000	2.69756	2,590,400	8.97	0.00	0	
R2030	On	01/02/2024	Bond Future	10.39	Call			2,461.01000	2.46101	2,556,930	9.09	0.00	0	50
R2030	On	01/02/2024	Bond Future	11.75	Put			681.15000	0.68115	642,510	10.24	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.85	Call			6,574.12000	6.57412	6,729,040	10.33	0.00	0	
R2030	On	01/02/2024	Bond Future	11.85	Put			623.22000	0.62322	587,320	10.33	0.00	0	50
R2030	On	01/02/2024	Bond Future	11.31	Call			4,896.32000	4.89632	5,034,210	9.83	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put			1,006.06000	1.00606	953,130	9.83	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	11.35	Call			5,016.16000	5.01616	5,155,510	9.87	0.00	0	
R2030	On	01/02/2024	Bond Future	11.86	Put			617.79000	0.61779	582,160	10.34	0.00	0	50
R2030	On	01/02/2024	Bond Future	12.10	Call			7,382.67000	7.38267	7,543,710	10.56	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put			498.82000	0.49882	469,040	10.56	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.37	Call			5,076.38000	5.07638	5,216,450	9.88	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put			954.04000	0.95404	903,290	9.88	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Call			6,255.18000	6.25518	6,407,360	10.24	0.00	0	
R2030	On	01/02/2024	Bond Future	11.86	Call			6,606.26000	6.60626	6,761,450	10.34	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call			1,686.19000	1.68619	1,750,420	8.27	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put			4,009.81000	4.00981	3,894,870	8.27	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call			1,701.24000	1.70124	1,765,890	8.27	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put			3,983.92000	3.98392	3,869,400	8.27	0.00	0	
R2030	On	02/05/2024	Bond Future	9.66	Call			1,453.02000	1.45302	1,510,790	8.23	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	9.66	Put			4,434.72000	4.43472	4,313,320	8.23	0.00	0	
R2030	On	02/05/2024	Bond Future	10.62	Call			3,241.29000	3.24129	3,338,570	8.69	0.00	0	50
R2030	On	02/05/2024	Bond Future	10.62	Put			2,360.09000	2.36009	2,278,200	8.69	0.00	0	
R2030	On	02/05/2024	Bond Future	10.82	Call			3,720.40000	3.72040	3,825,340	8.84	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.82	Put			2,059.76000	2.05976	1,985,530	8.84	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call			1,670.91000	1.67091	1,734,740	8.27	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put			4,035.49000	4.03549	3,920,150	8.27	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Call			6,829.83000	6.82983	6,968,450	9.75	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Put			958.39000	0.95839	917,840	9.75	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	12.38	Call			8,167.52000	8.16752	8,315,180	10.13	0.00	0	
R2030	On	02/05/2024	Bond Future	12.38	Put			710.84000	0.71084	679,330	10.13	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Call			2,266.89000	2.26689	2,345,310	8.40	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Put			3,211.21000	3.21121	3,110,460	8.40	0.00	0	
R2030	On	02/05/2024	Bond Future	13.15	Call			10,491.85000	10.49185	10,653,150	10.23	0.00	0	
R2030	On	02/05/2024	Bond Future	13.15	Put			350.31000	0.35031	332,440	10.23	0.00	0	50
R2030	On	02/05/2024	Bond Future	11.12	Call			4,494.04000	4.49404	4,609,580	9.08	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 Intere
R2030	On	02/05/2024	Bond Future	11.12	Put		1,680.14000	1.68014	1,616,510	9.08	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put		3,099.83000	3.09983	3,010,510	8.12	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call		2,818.30000	2.81830	2,901,660	8.13	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put		3,081.55000	3.08155	2,992,580	8.13	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call		2,777.98000	2.77798	2,860,620	8.12	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put		3,118.20000	3.11820	3,028,510	8.12	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call		2,798.10000	2.79810	2,881,110	8.12	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>22,30</b>
<b>Total For R2030</b>											<b>69,462,260.70</b>	<b>755</b>	<b>157,01</b>
R2032	On	03/08/2023	Bond Future			10.82602	88.67736	10.86226	88.49655	10.40	1,010,655,871.92	11,397	61,50
R2032	On	02/11/2023	Bond Future			10.90838	86.45844	10.94960	86.25727	11.52	1,454,922,628.32	16,828	187,44
R2032	On	01/02/2024	Bond Future			10.98484	88.40535	11.02518	88.21269	11.27	0.00	0	
R2032	On	02/05/2024	Bond Future			11.06625	86.23592	11.10519	86.05414	11.05	0.00	0	
R2032	On	01/08/2024	Bond Future			11.14573	88.21250	11.18422	88.03692	9.88	0.00	0	
<b>Total R2032 Future</b>											<b>2,465,578,500.24</b>	<b>28,225</b>	<b>248,94</b>
R2032	On	03/08/2023	Bond Future	9.60	Call		0.00000	0.00000	0,000	7.64	0.00	0	1,44
R2032	On	03/08/2023	Bond Future	9.60	Put		6,603.39000	6.60339	6,422,580	7.64	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call		0.29000	0.00029	0,240	7.51	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	10.30	Put		2,862.78000	2.86278	2,681,920	7.51	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call		2,875.74000	2.87574	3,049,380	11.86	0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Put		8.29000	0.00829	3,160	12.02	0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.55	Call		3,343.90000	3.34390	3,521,100	12.16	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put		5.61000	0.00561	2,000	12.16	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.75	Call		4,277.90000	4.27790	4,457,900	12.72	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		1.11000	0.00111	0,300	12.72	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		1.02000	0.00102	0,270	12.75	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		4,370.80000	4.37080	4,550,920	12.78	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		0.94000	0.00094	0,250	12.78	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		4,971.72000	4.97172	5,152,280	13.14	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		0.32000	0.00032	0,070	13.14	0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Call		3,109.72000	3.10972	3,285,400	12.02	0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.45	Put		12.07000	0.01207	4,900	11.86	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	12.00	Call		5,430.24000	5.43024	5,610,950	13.42	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	12.00	Put		0.13000	0.00013	0,030	13.42	0.00	0	
R2032	On	03/08/2023	Bond Future	12.04	Call		5,612.71000	5.61271	5,793,450	13.51	0.00	0	3,00
R2032	On	03/08/2023	Bond Future	12.04	Put		0.09000	0.00009	0,020	13.51	0.00	0	3,00
R2032	On	03/08/2023	Bond Future	11.76	Call		4,324.36000	4.32436	4,504,420	12.75	0.00	0	
R2032	On	02/11/2023	Bond Future	10.58	Call		1,221.54000	1.22154	1,287,560	11.12	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.58	Put		3,047.71000	3.04771	2,912,560	11.12	0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	02/11/2023	Bond Future	10.59	Call			1,240.38000	1.24038	1,307,140	11.13	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.59	Put			3,016.47000	3.01647	2,882,060	11.13	0.00	0	
R2032	On	02/11/2023	Bond Future	10.71	Call			1,482.13000	1.48213	1,557,910	11.24	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.71	Put			2,660.22000	2.66022	2,534,830	11.24	0.00	0	
R2032	On	02/11/2023	Bond Future	11.00	Call			2,175.80000	2.17580	2,273,700	11.52	0.00	0	
R2032	On	02/11/2023	Bond Future	11.00	Put			1,930.65000	1.93065	1,827,380	11.52	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.09	Call			2,422.47000	2.42247	2,527,090	11.63	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.09	Put			1,741.85000	1.74185	1,645,300	11.63	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			2,800.43000	2.80043	2,914,450	11.78	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			1,495.93000	1.49593	1,408,780	11.78	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			2,830.41000	2.83041	2,945,140	11.79	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			1,478.17000	1.47817	1,391,730	11.79	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			2,860.70000	2.86070	2,976,140	11.80	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			1,460.75000	1.46075	1,375,020	11.80	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Call			2,983.06000	2.98306	3,101,280	11.85	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Put			1,392.64000	1.39264	1,309,690	11.85	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.50	Call			3,693.12000	3.69312	3,825,790	12.11	0.00	0	
R2032	On	02/11/2023	Bond Future	11.50	Put			1,065.18000	1.06518	996,680	12.11	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.78	Call			4,674.93000	4.67493	4,823,430	12.47	0.00	0	
R2032	On	02/11/2023	Bond Future	11.78	Put			750.75000	0.75075	698,080	12.47	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.90	Call			5,115.63000	5.11563	5,270,030	12.62	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put			644.10000	0.64410	597,330	12.62	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Call			6,487.25000	6.48725	6,656,270	13.08	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Put			402.46000	0.40246	370,310	13.08	0.00	0	50
R2032	On	01/02/2024	Bond Future	10.59	Put			3,941.39000	3.94139	3,818,860	10.77	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call			2,176.81000	2.17681	2,255,860	10.86	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Put			3,453.70000	3.45370	3,340,090	10.86	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Put			2,659.57000	2.65957	2,563,280	11.12	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Call			4,914.18000	4.91418	5,041,440	11.79	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Put			1,546.95000	1.54695	1,481,550	11.79	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.01	Call			963.48000	0.96348	1,006,280	10.69	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put			5,988.55000	5.98855	5,838,690	10.69	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Call			1,832.83000	1.83283	1,902,960	10.77	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.84	Put			1,435.37000	1.43537	1,373,600	11.89	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call			5,241.50000	5.24150	5,372,780	11.90	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put			1,423.43000	1.42343	1,362,050	11.90	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Call			2,220.85000	2.22085	2,300,960	10.87	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.78	Put			3,400.58000	3.40058	3,288,030	10.87	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Call			2,967.96000	2.96796	3,064,330	11.12	0.00	0	50
R2032	On	01/02/2024	Bond Future	12.62	Put			744.70000	0.74470	708,080	12.76	0.00	0	1,20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032	On	01/02/2024	Bond Future	12.73	Call		8,327.07000	8.32707	8,485,830	12.89	0.00	0		
R2032	On	01/02/2024	Bond Future	12.73	Put		678.56000	0.67856	644,660	12.89	0.00	0	50	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,175.57000	5.17557	5,306,060	11.88	0.00	0		
R2032	On	01/02/2024	Bond Future	11.83	Put		1,447.41000	1.44741	1,385,240	11.88	0.00	0		
R2032	On	01/02/2024	Bond Future	11.84	Call		5,208.50000	5.20850	5,339,390	11.89	0.00	0		
R2032	On	01/02/2024	Bond Future	12.50	Call		7,494.89000	7.49489	7,647,760	12.63	0.00	0		
R2032	On	01/02/2024	Bond Future	12.50	Put		824.25000	0.82425	784,460	12.63	0.00	0	20	
R2032	On	01/02/2024	Bond Future	12.62	Call		7,927.55000	7.92755	8,083,590	12.76	0.00	0		
R2032	On	02/05/2024	Bond Future	10.54	Call		2,055.75000	2.05575	2,121,460	10.56	0.00	0		
R2032	On	02/05/2024	Bond Future	10.54	Put		4,744.17000	4.74417	4,628,100	10.56	0.00	0		
R2032	On	02/05/2024	Bond Future	10.55	Call		2,074.35000	2.07435	2,140,470	10.56	0.00	0		
R2032	On	02/05/2024	Bond Future	10.55	Put		4,714.25000	4.71425	4,598,590	10.56	0.00	0		
R2032	On	02/05/2024	Bond Future	10.59	Call		2,149.42000	2.14942	2,217,200	10.58	0.00	0	50	
R2032	On	02/05/2024	Bond Future	10.59	Put		4,595.62000	4.59562	4,481,620	10.58	0.00	0		
R2032	On	02/05/2024	Bond Future	10.65	Call		2,265.14000	2.26514	2,335,410	10.61	0.00	0	1,50	
R2032	On	02/05/2024	Bond Future	10.65	Put		4,421.82000	4.42182	4,310,310	10.61	0.00	0		
R2032	On	02/05/2024	Bond Future	10.36	Call		1,739.21000	1.73921	1,797,570	10.47	0.00	0	1,00	
R2032	On	02/05/2024	Bond Future	10.36	Put		5,306.78000	5.30678	5,183,360	10.47	0.00	0		
R2032	On	02/05/2024	Bond Future	11.09	Call		3,246.81000	3.24681	3,335,470	10.92	0.00	0	50	
R2032	On	02/05/2024	Bond Future	11.09	Put		3,317.66000	3.31766	3,224,540	10.92	0.00	0		
R2032	On	02/05/2024	Bond Future	11.35	Call		3,923.13000	3.92313	4,022,210	11.14	0.00	0	1,50	
R2032	On	02/05/2024	Bond Future	11.35	Put		2,791.72000	2.79172	2,709,020	11.14	0.00	0		
R2032	On	02/05/2024	Bond Future	10.56	Call		2,093.04000	2.09304	2,159,570	10.57	0.00	0		
R2032	On	02/05/2024	Bond Future	10.56	Put		4,684.47000	4.68447	4,569,220	10.57	0.00	0		
R2032	On	02/05/2024	Bond Future	13.18	Call		9,816.32000	9.81632	9,966,750	13.01	0.00	0		
R2032	On	02/05/2024	Bond Future	13.18	Put		818.03000	0.81803	786,680	13.01	0.00	0	50	
R2032	On	02/05/2024	Bond Future	13.35	Call		10,392.95000	10.39295	10,546,620	13.08	0.00	0		
R2032	On	02/05/2024	Bond Future	13.35	Put		713.72000	0.71372	685,610	13.08	0.00	0	1,50	
R2032	On	02/05/2024	Bond Future	10.86	Call		2,705.44000	2.70544	2,784,530	10.74	0.00	0	1,00	
R2032	On	02/05/2024	Bond Future	10.86	Put		3,858.48000	3.85848	3,755,790	10.74	0.00	0		
R2032	On	02/05/2024	Bond Future	12.90	Call		8,845.05000	8.84505	8,990,140	12.72	0.00	0		
R2032	On	02/05/2024	Bond Future	12.90	Put		986.05000	0.98605	949,360	12.72	0.00	0	1,00	
R2032	On	01/08/2024	Bond Future	11.13	Put		3,594.81000	3.59481	3,504,510	9.79	0.00	0		
R2032	On	01/08/2024	Bond Future	11.14	Call		3,371.31000	3.37131	3,456,960	9.80	0.00	0		
R2032	On	01/08/2024	Bond Future	11.14	Put		3,573.07000	3.57307	3,483,140	9.80	0.00	0		
R2032	On	01/08/2024	Bond Future	11.15	Call		3,395.70000	3.39570	3,481,720	9.80	0.00	0		
R2032	On	01/08/2024	Bond Future	11.15	Put		3,551.78000	3.55178	3,462,220	9.80	0.00	0		
R2032	On	01/08/2024	Bond Future	11.13	Call		3,347.34000	3.34734	3,432,620	9.79	0.00	0		
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>81,250</b>	

Contract Details				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 R2032</b>												<b>2,465,578,500.24</b>	<b>28,225</b>	<b>330,24</b>
R2035	On	03/08/2023	Bond Future			11.48177	87.40981	11.52815	87.15229		12.65	0.00	0	28,46
R2035	On	02/11/2023	Bond Future			11.58009	84.81574	11.63124	84.53673		13.67	2,714,103.68	32	162,86
R2035	On	01/02/2024	Bond Future			11.67737	86.72554	11.72826	86.45291		13.08	0.00	0	
R2035	On	02/05/2024	Bond Future			11.77056	84.16738	11.82070	83.90334		13.35	0.00	0	
R2035	On	01/08/2024	Bond Future			11.86118	86.09674	11.91143	85.83671		12.50	0.00	0	
<b>Total R2035 Future</b>												<b>2,714,103.68</b>	<b>32</b>	<b>191,32</b>
R2035	On	03/08/2023	Bond Future	11.75	Call			1,397.90000	1.39790	1,580,610	12.65	0.00	0	
R2035	On	03/08/2023	Bond Future	11.75	Put			181.49000	0.18149	106,680	12.65	0.00	0	4,8
R2035	On	03/08/2023	Bond Future	11.98	Call			2,488.63000	2.48863	2,725,090	13.02	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			37.52000	0.03752	16,460	13.02	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			2,538.95000	2.53895	2,776,750	13.03	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			34.76000	0.03476	15,040	13.03	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			2,589.41000	2.58941	2,828,460	13.05	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			32.19000	0.03219	13,720	13.05	0.00	0	
R2035	On	03/08/2023	Bond Future	12.50	Call			5,147.21000	5.14721	5,404,460	13.85	0.00	0	5,0
R2035	On	03/08/2023	Bond Future	12.50	Put			0.33000	0.00033	0,060	13.85	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call			1,763.10000	1.76310	1,874,150	13.19	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put			2,979.43000	2.97943	2,811,470	13.19	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			1,788.03000	1.78803	1,900,130	13.20	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			2,948.85000	2.94885	2,781,940	13.20	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Call			448.42000	0.44842	487,880	12.45	0.00	0	4
R2035	On	02/11/2023	Bond Future	10.62	Put			6,217.65000	6.21765	5,978,100	12.45	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Call			2,683.63000	2.68363	2,828,540	13.66	0.00	0	7
R2035	On	02/11/2023	Bond Future	11.74	Put			2,094.74000	2.09474	1,960,640	13.66	0.00	0	
R2035	On	02/11/2023	Bond Future	12.24	Call			4,409.34000	4.40934	4,599,100	14.42	0.00	0	7
R2035	On	02/11/2023	Bond Future	12.24	Put			1,187.72000	1.18772	1,098,470	14.42	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Call			1,133.20000	1.13320	1,214,680	12.84	0.00	0	4
R2035	On	02/11/2023	Bond Future	11.12	Put			3,982.11000	3.98211	3,784,580	12.84	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Call			6,845.96000	6.84596	7,074,760	15.36	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put			571.37000	0.57137	521,160	15.36	0.00	0	4
R2035	On	02/11/2023	Bond Future	13.59	Call			9,985.81000	9.98581	10,241,610	16.45	0.00	0	
R2035	On	02/11/2023	Bond Future	13.59	Put			227.48000	0.22748	204,270	16.45	0.00	0	7
R2035	On	02/11/2023	Bond Future	11.43	Call			1,812.99000	1.81299	1,926,130	13.22	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put			2,918.34000	2.91834	2,752,470	13.22	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Put			7,170.26000	7.17026	6,954,260	12.10	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put			5,037.38000	5.03738	4,854,090	12.19	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call			4,575.59000	4.57559	4,741,420	13.31	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put			2,209.86000	2.20986	2,103,060	13.31	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035	On	01/02/2024	Bond Future	12.19	Call		4.60923000	4.60923	4,775,700	13.32	0.00	0		
R2035	On	01/02/2024	Bond Future	12.19	Put		2,192.21000	2.19221	2,086,050	13.32	0.00	0		
R2035	On	01/02/2024	Bond Future	10.62	Call		937.34000	0.93734	993,970	12.10	0.00	0	46	
R2035	On	01/02/2024	Bond Future	12.20	Call		4,642.73000	4.64273	4,809,830	13.34	0.00	0		
R2035	On	01/02/2024	Bond Future	12.20	Put		2,174.48000	2.17448	2,068,950	13.34	0.00	0		
R2035	On	01/02/2024	Bond Future	13.46	Call		9,353.63000	9.35363	9,579,660	14.99	0.00	0		
R2035	On	01/02/2024	Bond Future	13.46	Put		783.46000	0.78346	736,860	14.99	0.00	0	46	
R2035	On	01/02/2024	Bond Future	11.12	Call		1,694.76000	1.69476	1,784,100	12.19	0.00	0	46	
R2035	On	02/05/2024	Bond Future	11.19	Call		2,318.69000	2.31869	2,414,190	12.65	0.00	0		
R2035	On	02/05/2024	Bond Future	11.19	Put		5,727.73000	5.72773	5,559,190	12.65	0.00	0		
R2035	On	02/05/2024	Bond Future	11.20	Call		2,339.55000	2.33955	2,435,650	12.66	0.00	0		
R2035	On	02/05/2024	Bond Future	11.20	Put		5,693.02000	5.69302	5,525,080	12.66	0.00	0		
R2035	On	02/05/2024	Bond Future	11.21	Call		2,360.52000	2.36052	2,457,210	12.66	0.00	0		
R2035	On	02/05/2024	Bond Future	11.21	Put		5,658.48000	5.65848	5,491,130	12.66	0.00	0		
R2035	On	01/08/2024	Bond Future	11.81	Put		4,536.34000	4.53634	4,403,190	12.33	0.00	0		
R2035	On	01/08/2024	Bond Future	11.79	Call		3,956.76000	3.95676	4,082,630	12.32	0.00	0		
R2035	On	01/08/2024	Bond Future	11.79	Put		4,587.08000	4.58708	4,452,920	12.32	0.00	0		
R2035	On	01/08/2024	Bond Future	11.80	Call		3,983.49000	3.98349	4,109,860	12.32	0.00	0		
R2035	On	01/08/2024	Bond Future	11.80	Put		4,561.65000	4.56165	4,427,990	12.32	0.00	0		
R2035	On	01/08/2024	Bond Future	11.81	Call		4,010.30000	4.01030	4,137,180	12.33	0.00	0		
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>14,46</b>	
<b>Total For R2035</b>											<b>2,714,103.68</b>	<b>32</b>	<b>205,75</b>	
R2037	On	03/08/2023	Bond Future			11.82681	78.02855	11.87317	77.77203	14.33	0.00	0	45,27	
R2037	On	02/11/2023	Bond Future			11.92487	79.73896	11.97567	79.46214	14.73	0.00	0	64,11	
R2037	On	01/02/2024	Bond Future			12.02134	77.27809	12.07194	77.00666	14.90	0.00	0	76,98	
R2037	On	02/05/2024	Bond Future			12.12402	79.02016	12.17396	78.75639	14.48	0.00	0		
R2037	On	01/08/2024	Bond Future			12.22810	76.57530	12.27824	76.31480	14.61	0.00	0		
<b>Total R2037 Future</b>											<b>0.00</b>	<b>0</b>	<b>186,32</b>	
R2037	On	03/08/2023	Bond Future	10.30	Call		0.00000	0.00000	0,000	13.63	0.00	0	1,73	
R2037	On	03/08/2023	Bond Future	10.30	Put		9,446.32000	9.44632	9,189,800	13.63	0.00	0		
R2037	On	03/08/2023	Bond Future	11.00	Call		0.08000	0.00008	0,050	12.88	0.00	0	1,73	
R2037	On	03/08/2023	Bond Future	11.00	Put		5,047.99000	5.04799	4,791,440	12.88	0.00	0		
R2037	On	03/08/2023	Bond Future	12.12	Call		1,510.93000	1.51093	1,698,030	14.55	0.00	0		
R2037	On	03/08/2023	Bond Future	12.12	Put		165.92000	0.16592	96,500	14.55	0.00	0		
R2037	On	03/08/2023	Bond Future	12.13	Call		1,554.92000	1.55492	1,745,120	14.56	0.00	0		
R2037	On	03/08/2023	Bond Future	12.13	Put		156.14000	0.15614	89,820	14.56	0.00	0		
R2037	On	03/08/2023	Bond Future	12.14	Call		1,599.35000	1.59935	1,792,550	14.58	0.00	0		
R2037	On	03/08/2023	Bond Future	12.14	Put		146.86000	0.14686	83,540	14.58	0.00	0		
R2037	On	02/11/2023	Bond Future	11.57	Call		1,387.68000	1.38768	1,479,700	14.07	0.00	0		

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	02/11/2023	Bond Future	11.57	Put		3,639.31000	3.63931	3,454,510	14.07	0.00	0	
R2037	On	02/11/2023	Bond Future	12.02	Call		2,542.83000	2.54283	2,679,970	14.76	0.00	0	7:
R2037	On	02/11/2023	Bond Future	12.02	Put		2,302.45000	2.30245	2,162,770	14.76	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		1,345.33000	1.34533	1,435,370	14.04	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		3,710.44000	3.71044	3,523,660	14.04	0.00	0	
R2037	On	02/11/2023	Bond Future	12.52	Call		4,208.65000	4.20865	4,390,520	15.58	0.00	0	7:
R2037	On	02/11/2023	Bond Future	12.52	Put		1,331.57000	1.33157	1,236,620	15.58	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Call		9,719.08000	9.71908	9,969,850	17.81	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Put		268.36000	0.26836	242,310	17.81	0.00	0	7:
R2037	On	02/11/2023	Bond Future	11.56	Call		1,366.49000	1.36649	1,457,510	14.06	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		3,674.83000	3.67483	3,489,030	14.06	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Put		3,194.12000	3.19412	3,058,610	14.68	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		2,693.86000	2.69386	2,573,540	14.99	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		3,983.82000	3.98382	4,135,590	15.00	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		2,673.13000	2.67313	2,553,470	15.00	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		4,015.16000	4.01516	4,167,600	15.02	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		2,652.32000	2.65232	2,533,330	15.02	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Call		3,290.67000	3.29067	3,426,590	14.68	0.00	0	2,5:
R2037	On	01/02/2024	Bond Future	12.93	Call		6,056.29000	6.05629	6,244,180	15.92	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Put		1,658.92000	1.65892	1,575,380	15.92	0.00	0	2,5:
R2037	On	01/02/2024	Bond Future	13.93	Call		9,822.78000	9.82278	10,050,290	17.42	0.00	0	
R2037	On	01/02/2024	Bond Future	13.93	Put		755.77000	0.75577	711,850	17.42	0.00	0	2,5:
R2037	On	01/02/2024	Bond Future	12.31	Call		3,952.35000	3.95235	4,103,460	14.99	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		2,166.33000	2.16633	2,256,140	13.70	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		6,236.25000	6.23625	6,062,290	13.70	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		2,186.12000	2.18612	2,276,490	13.71	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		6,199.29000	6.19929	6,025,890	13.71	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		2,206.26000	2.20626	2,297,220	13.72	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		6,162.73000	6.16273	5,989,920	13.72	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put		4,844.91000	4.84491	4,709,150	14.24	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call		3,914.01000	3.91401	4,037,750	14.22	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Put		4,898.68000	4.89868	4,761,920	14.22	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call		3,939.83000	3.93983	4,064,070	14.23	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put		4,871.73000	4.87173	4,735,470	14.23	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call		3,965.73000	3.96573	4,090,470	14.24	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>13,1:</b>
<b>Total For R2037</b>											<b>0.00</b>	<b>0</b>	<b>199,4:</b>
R2040	On	03/08/2023	Bond Future			12.07700	78.40162	12.15848	77.92717	15.19	1,254,425.92	16	17,0:
R2040	On	02/11/2023	Bond Future			12.17840	80.12019	12.26547	79.62065	15.61	10,976,466.03	137	34,0:

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	01/02/2024			12.27860	77.41753	12.36693	76.91837		15.85	0.00	0	93,2
R2040	On	02/05/2024			12.38444	79.16272	12.47364	78.66608		15.37	0.00	0	
R2040	On	01/08/2024			12.49193	76.47062	12.58291	75.97202		15.28	0.00	0	
<b>Total R2040 Future</b>											<b>12,230,891.95</b>	<b>153</b>	<b>144,33</b>
R2040	On	03/08/2023	12.21	Call			809.18000	0.80918	1,066,220	15.12	0.00	0	
R2040	On	03/08/2023	12.21	Put			511.52000	0.51152	294,110	15.12	0.00	0	
R2040	On	03/08/2023	12.22	Call			843.10000	0.84310	1,107,080	15.14	0.00	0	
R2040	On	03/08/2023	12.22	Put			487.88000	0.48788	277,410	15.14	0.00	0	
R2040	On	03/08/2023	12.23	Call			877.72000	0.87772	1,148,590	15.15	0.00	0	
R2040	On	03/08/2023	12.23	Put			465.00000	0.46500	261,420	15.15	0.00	0	
R2040	On	02/11/2023	11.59	Call			919.47000	0.91947	1,048,760	14.31	0.00	0	
R2040	On	02/11/2023	11.59	Put			4,931.11000	4.93111	4,560,860	14.31	0.00	0	
R2040	On	02/11/2023	12.10	Call			2,028.03000	2.02803	2,250,310	14.96	0.00	0	8
R2040	On	02/11/2023	12.10	Put			2,981.71000	2.98171	2,704,450	14.96	0.00	0	
R2040	On	02/11/2023	11.50	Call			778.21000	0.77821	892,560	14.20	0.00	0	8
R2040	On	02/11/2023	11.50	Put			5,348.75000	5.34875	4,963,560	14.20	0.00	0	
R2040	On	02/11/2023	11.58	Call			903.00000	0.90300	1,030,600	14.30	0.00	0	
R2040	On	02/11/2023	11.58	Put			4,976.45000	4.97645	4,604,510	14.30	0.00	0	
R2040	On	02/11/2023	13.64	Call			7,786.28000	7.78628	8,213,270	17.63	0.00	0	
R2040	On	02/11/2023	13.64	Put			527.94000	0.52794	455,390	17.63	0.00	0	1
R2040	On	02/11/2023	11.60	Call			936.14000	0.93614	1,067,130	14.32	0.00	0	
R2040	On	02/11/2023	11.60	Put			4,886.05000	4.88605	4,517,500	14.32	0.00	0	
R2040	On	02/11/2023	11.80	Call			1,311.03000	1.31103	1,477,460	14.56	0.00	0	1
R2040	On	02/11/2023	11.80	Put			4,041.35000	4.04135	3,708,240	14.56	0.00	0	
R2040	On	02/11/2023	12.60	Call			3,611.37000	3.61137	3,920,960	15.79	0.00	0	1
R2040	On	02/11/2023	12.60	Put			1,738.27000	1.73827	1,548,320	15.79	0.00	0	
R2040	On	02/11/2023	12.97	Call			5,007.26000	5.00726	5,369,210	16.44	0.00	0	
R2040	On	02/11/2023	12.97	Put			1,144.75000	1.14475	1,007,160	16.44	0.00	0	8
R2040	On	01/02/2024	12.34	Put			3,525.50000	3.52550	3,280,190	15.61	0.00	0	
R2040	On	01/02/2024	12.35	Call			3,403.76000	3.40376	3,658,910	15.63	0.00	0	
R2040	On	01/02/2024	12.35	Put			3,499.04000	3.49904	3,255,030	15.63	0.00	0	
R2040	On	01/02/2024	12.33	Call			3,344.06000	3.34406	3,596,610	15.60	0.00	0	
R2040	On	01/02/2024	12.33	Put			3,552.14000	3.55214	3,305,530	15.60	0.00	0	
R2040	On	01/02/2024	12.34	Call			3,373.85000	3.37385	3,627,700	15.61	0.00	0	
R2040	On	02/05/2024	11.61	Call			2,072.10000	2.07210	2,236,570	14.49	0.00	0	
R2040	On	02/05/2024	11.61	Put			7,099.90000	7.09990	6,767,730	14.49	0.00	0	
R2040	On	02/05/2024	11.62	Call			2,091.93000	2.09193	2,257,490	14.50	0.00	0	
R2040	On	02/05/2024	11.62	Put			7,058.62000	7.05862	6,727,540	14.50	0.00	0	
R2040	On	02/05/2024	11.60	Call			2,052.38000	2.05238	2,215,760	14.48	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	02/05/2024	Bond Future	11.60	Put		7,141.37000	7.14137	6,808,110	14.48	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Put		5,339.94000	5.33994	5,078,520	14.85	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Call		3,911.77000	3.91177	4,149,940	14.86	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Put		5,310.50000	5.31050	5,050,070	14.86	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Call		3,938.23000	3.93823	4,177,380	14.87	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Put		5,280.90000	5.28090	5,021,450	14.87	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Call		3,885.08000	3.88508	4,122,260	14.85	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,00</b>
<b>Total For R2040</b>											<b>12,230,891.95</b>	<b>153</b>	<b>147,34</b>
R2044	On	03/08/2023	Bond Future			12.14176	74.74951	12.22319	74.27269	16.10	822,244.61	11	15,60
R2044	On	02/11/2023	Bond Future			12.23970	76.38802	12.32653	75.88669	16.55	1,145,820.30	15	50,70
R2044	On	01/02/2024	Bond Future			12.33638	73.72649	12.42448	73.22504	16.85	0.00	0	31,70
R2044	On	02/05/2024	Bond Future			12.43806	75.38850	12.52709	74.88881	16.37	0.00	0	
R2044	On	01/08/2024	Bond Future			12.54113	72.73503	12.63195	72.23284	16.33	0.00	0	
<b>Total R2044 Future</b>											<b>1,968,064.91</b>	<b>26</b>	<b>98,10</b>
R2044	On	03/08/2023	Bond Future	11.75	Call		23.25000	0.02325	33,950	15.16	0.00	0	4,50
R2044	On	03/08/2023	Bond Future	11.75	Put		2,867.66000	2.86766	2,401,540	15.16	0.00	0	3,00
R2044	On	03/08/2023	Bond Future	12.00	Call		189.78000	0.18978	270,660	15.61	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put		1,509.08000	1.50908	1,113,140	15.61	0.00	0	4,70
R2044	On	03/08/2023	Bond Future	12.15	Call		462.48000	0.46248	632,420	15.90	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Put		158.63000	0.15863	69,630	16.61	0.00	0	9,10
R2044	On	03/08/2023	Bond Future	12.15	Put		890.81000	0.89081	583,930	15.90	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		486.77000	0.48677	663,520	15.92	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		856.33000	0.85633	556,260	15.92	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		511.82000	0.51182	695,440	15.94	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		822.69000	0.82269	529,490	15.94	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Call		1,741.73000	1.74173	2,129,550	16.61	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		811.84000	0.81184	928,920	15.15	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,379.32000	5.37932	4,995,070	15.15	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		781.56000	0.78156	895,380	15.12	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,476.13000	5.47613	5,088,620	15.12	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		796.61000	0.79661	912,050	15.14	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		5,427.59000	5.42759	5,041,700	15.14	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		3,915.63000	3.91563	3,654,420	16.51	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		3,118.77000	3.11877	3,360,340	16.52	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		3,886.52000	3.88652	3,626,640	16.52	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		3,061.64000	3.06164	3,300,550	16.49	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		3,944.73000	3.94473	3,682,190	16.49	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		3,090.25000	3.09025	3,330,490	16.51	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044	On	02/05/2024	Bond Future	11.66	Call		2,078.17000	2.07817	2,243,530	15.34		0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		7,199.70000	7.19970	6,865,370	15.34		0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		2,096.20000	2.09620	2,262,620	15.34		0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		7,155.29000	7.15529	6,822,020	15.34		0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		2,060.47000	2.06047	2,224,780	15.34		0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		7,244.52000	7.24452	6,909,140	15.34		0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Put		5,710.22000	5.71022	5,439,290	15.82		0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Call		3,757.16000	3.75716	3,989,410	15.83		0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Put		5,678.78000	5.67878	5,408,840	15.83		0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Call		3,783.27000	3.78327	4,016,520	15.84		0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Put		5,647.48000	5.64748	5,378,540	15.84		0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Call		3,731.13000	3.73113	3,962,390	15.82		0.00	0	
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>21,48</b>
<b>Total For R2044</b>												<b>1,968,064.91</b>	<b>26</b>	<b>119,62</b>
R2048	On	03/08/2023	Bond Future			12.06172	77.90383	12.14817	77.38533	15.91		0.00	0	48,92
R2048	On	02/11/2023	Bond Future			12.15929	75.16495	12.25131	74.62106	17.34		0.00	0	232,30
R2048	On	01/02/2024	Bond Future			12.25605	76.85742	12.34960	76.31246	16.65		0.00	0	
R2048	On	02/05/2024	Bond Future			12.34844	74.14027	12.44311	73.59607	17.16		0.00	0	
R2048	On	01/08/2024	Bond Future			12.43859	75.83963	12.53517	75.29181	16.14		0.00	0	13,00
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>294,22</b>
R2048	On	03/08/2023	Bond Future	11.80	Call		74.53000	0.07453	113,190	15.07		0.00	0	1,02
R2048	On	03/08/2023	Bond Future	11.80	Put		2,202.75000	2.20275	1,722,910	15.07		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		508.86000	0.50886	709,920	15.60		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		857.03000	0.85703	539,590	15.60		0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		534.92000	0.53492	743,540	15.62		0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		823.03000	0.82303	513,150	15.62		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		561.78000	0.56178	778,010	15.64		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		789.92000	0.78992	487,650	15.64		0.00	0	
R2048	On	03/08/2023	Bond Future	12.30	Call		1,219.66000	1.21966	1,575,080	16.01		0.00	0	1,02
R2048	On	03/08/2023	Bond Future	12.30	Put		324.45000	0.32445	161,370	16.01		0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Call		5,825.59000	5.82559	6,343,750	17.82		0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Put		0.38000	0.00038	0,040	17.82		0.00	0	1,02
R2048	On	02/11/2023	Bond Future	11.80	Call		1,403.31000	1.40331	1,589,710	16.18		0.00	0	20
R2048	On	02/11/2023	Bond Future	11.80	Put		4,140.83000	4.14083	3,783,340	16.18		0.00	0	
R2048	On	02/11/2023	Bond Future	12.50	Call		3,427.12000	3.42712	3,750,490	17.34		0.00	0	20
R2048	On	02/11/2023	Bond Future	12.50	Put		1,992.29000	1.99229	1,771,770	17.34		0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Call		7,805.40000	7.80540	8,266,590	19.49		0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Put		587.84000	0.58784	505,140	19.49		0.00	0	20
R2048	On	02/11/2023	Bond Future	11.47	Call		795.94000	0.79594	919,840	15.78		0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	02/11/2023	Bond Future	11.47	Put		5,651.33000	5.65133	5,231,340	15.78	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		809.73000	0.80973	935,300	15.78	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,599.43000	5.59943	5,181,110	15.78	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		823.81000	0.82381	951,070	15.78	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,547.91000	5.54791	5,131,280	15.78	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		2,973.98000	2.97398	3,226,330	16.11	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,205.09000	4.20509	3,912,480	16.11	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		3,002.27000	3.00227	3,256,080	16.12	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,173.81000	4.17381	3,882,660	16.12	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		3,030.69000	3.03069	3,285,960	16.14	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,142.74000	4.14274	3,853,050	16.14	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		1,941.97000	1.94197	2,110,480	16.08	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		7,966.29000	7.96629	7,590,600	16.08	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		1,959.19000	1.95919	2,128,820	16.08	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		7,917.85000	7.91785	7,543,280	16.08	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		1,976.73000	1.97673	2,147,490	16.08	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		7,869.83000	7.86983	7,496,390	16.08	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call		4,136.33000	4.13633	4,401,540	15.66	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put		5,483.28000	5.48328	5,200,670	15.66	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Call		4,164.10000	4.16410	4,430,380	15.67	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Put		5,452.87000	5.45287	5,171,330	15.67	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call		4,191.93000	4.19193	4,459,280	15.68	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put		5,422.60000	5.42260	5,142,130	15.68	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,78</b>
<b>Total For R2048</b>											<b>0.00</b>	<b>0</b>	<b>298,01</b>
R2053	On	03/08/2023	Bond Future			12.05184	100.66256	12.14333	99.95484	16.09	0.00	0	
R2053	On	02/11/2023	Bond Future			12.14861	97.00341	12.24599	96.26181	17.55	0.00	0	5,18
R2053	On	01/02/2024	Bond Future			12.24085	99.18783	12.33991	98.44419	16.85	0.00	0	
R2053	On	02/05/2024	Bond Future			12.33689	95.55833	12.43741	94.81494	17.38	0.00	0	
R2053	On	01/08/2024	Bond Future			12.43119	97.74816	12.53394	96.99920	16.34	0.00	0	
<b>Total R2053 Future</b>											<b>0.00</b>	<b>0</b>	<b>5,18</b>
R2053	On	03/08/2023	Bond Future	12.70	Call		4,141.69000	4.14169	4,824,130	17.00	0.00	0	
R2053	On	03/08/2023	Bond Future	12.70	Put		34.37000	0.03437	9,090	17.00	0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Call		4,210.07000	4.21007	4,894,140	17.02	0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Put		31.96000	0.03196	8,310	17.02	0.00	0	
R2053	On	03/08/2023	Bond Future	12.72	Call		4,278.51000	4.27851	4,964,110	17.04	0.00	0	
R2053	On	03/08/2023	Bond Future	12.72	Put		29.71000	0.02971	7,590	17.04	0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Call		5,952.68000	5.95268	6,462,640	18.16	0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Put		1,858.18000	1.85818	1,626,540	18.16	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2053	On	02/11/2023	Bond Future	12.82	Call		6.00211000	6.00211	6,514,040	18.18	0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Put		1,837.98000	1.83798	1,608,310	18.18	0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Call		6,051.83000	6.05183	6,565,710	18.20	0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Put		1,818.16000	1.81816	1,590,440	18.20	0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Call		7,204.97000	7.20497	7,689,650	17.55	0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Put		3,057.61000	3.05761	2,798,650	17.55	0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Call		7,251.48000	7.25148	7,737,640	17.57	0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Put		3,035.60000	3.03560	2,778,120	17.57	0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Call		7,297.80000	7.29780	7,785,440	17.59	0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Put		3,013.49000	3.01349	2,757,490	17.59	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Call		8,036.20000	8.03620	8,510,170	17.77	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Put		3,932.60000	3.93260	3,663,180	17.77	0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Call		8,080.19000	8.08019	8,555,440	17.79	0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Put		3,909.07000	3.90907	3,640,930	17.79	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Call		8,123.92000	8.12392	8,600,440	17.80	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Put		3,885.38000	3.88538	3,618,510	17.80	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Call		8,687.29000	8.68729	9,160,060	16.81	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Put		4,552.23000	4.55223	4,276,040	16.81	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Call		8,729.53000	8.72953	9,203,450	16.82	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Put		4,528.01000	4.52801	4,252,970	16.82	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Call		8,772.18000	8.77218	9,247,240	16.83	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Put		4,504.30000	4.50430	4,230,400	16.83	0.00	0	
<b>Total R2053 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2053</b>											<b>0.00</b>	<b>0</b>	<b>5,18</b>
R209	On	03/08/2023	Bond Future			11.54122	67.45044	11.58747	67.22507	14.34	0.00	0	7,5
R209	On	02/11/2023	Bond Future			11.62832	65.77537	11.67882	65.53262	15.45	0.00	0	28,5
R209	On	01/02/2024	Bond Future			11.71068	67.25654	11.76090	67.01819	14.84	0.00	0	1,6
R209	On	02/05/2024	Bond Future			11.79684	65.61942	11.84641	65.38728	15.14	0.00	0	
R209	On	01/08/2024	Bond Future			11.88129	67.12346	11.93096	66.89387	14.47	0.00	0	
<b>Total R209 Future</b>											<b>0.00</b>	<b>0</b>	<b>37,7</b>
R209	On	03/08/2023	Bond Future	10.00	Call		0.00000	0.00000	0,000	13.70	0.00	0	1,7
R209	On	03/08/2023	Bond Future	10.00	Put		8,397.62000	8.39762	8,172,250	13.70	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		0.04000	0.00004	0,030	12.94	0.00	0	1,7
R209	On	03/08/2023	Bond Future	10.70	Put		4,520.91000	4.52091	4,295,530	12.94	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call		0.09000	0.00009	0,060	12.89	0.00	0	7,0
R209	On	03/08/2023	Bond Future	10.75	Put		4,254.89000	4.25489	4,029,490	12.89	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		1,793.57000	1.79357	1,986,760	14.70	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		64.12000	0.06412	31,940	14.70	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Call		2,007.74000	2.00774	2,209,180	14.79	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/08/2023	Bond Future	12.00	Put		44.83000	0.04483	20,900	14.79	0.00	0	1,74
R209	On	03/08/2023	Bond Future	11.25	Call		56.60000	0.05660	63,170	13.51	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.25	Put		1,726.32000	1.72632	1,507,520	13.51	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		1,709.38000	1.70938	1,898,740	14.66	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		73.65000	0.07365	37,640	14.66	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		1,751.36000	1.75136	1,942,680	14.68	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		68.74000	0.06874	34,690	14.68	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		1,308.87000	1.30887	1,395,110	14.80	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		2,961.99000	2.96199	2,805,480	14.80	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,328.82000	1.32882	1,415,960	14.81	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		2,932.32000	2.93232	2,776,710	14.81	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,289.22000	1.28922	1,374,570	14.78	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		2,992.01000	2.99201	2,834,610	14.78	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		3,792.00000	3.79200	3,932,920	15.03	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,076.79000	2.07679	1,979,360	15.03	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		3,820.78000	3.82078	3,962,270	15.04	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,059.99000	2.05999	1,963,130	15.04	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		3,763.10000	3.76310	3,903,450	15.01	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,093.53000	2.09353	1,995,530	15.01	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		1,987.50000	1.98750	2,070,060	14.34	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,206.47000	5.20647	5,056,890	14.34	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,005.66000	2.00566	2,088,740	14.35	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,174.73000	5.17473	5,025,670	14.35	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		1,969.65000	1.96965	2,051,690	14.33	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,238.58000	5.23858	5,088,480	14.33	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		3,535.87000	3.53587	3,646,950	14.27	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		4,190.35000	4.19035	4,071,840	14.27	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		3,559.38000	3.55938	3,670,910	14.28	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		4,167.13000	4.16713	4,049,070	14.28	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		3,512.43000	3.51243	3,623,070	14.26	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		4,213.68000	4.21368	4,094,730	14.26	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>19,21</b>
<b>Total For R209</b>											<b>0.00</b>	<b>0</b>	<b>56,95</b>
R210	On	03/08/2023	Bond Future			225.32314	225.32314	224.85319	224.85319		0.00	0	35
R210	On	02/11/2023	Bond Future			227.15187	227.15187	226.62939	226.62939		0.00	0	7
R210	On	01/02/2024	Bond Future			232.32064	232.32064	231.81963	231.81963		0.00	0	30
R210	On	02/05/2024	Bond Future			234.36693	234.36693	233.89368	233.89368		0.00	0	
R210	On	01/08/2024	Bond Future			239.79208	239.79208	239.33553	239.33553		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>72</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 R210</b>											<b>0.00</b>	<b>0</b>	<b>72</b>	
R213	On	03/08/2023			10.59053	84.68420	10.62670	84.52171		9.86		0.00	0	4,28
R213	On	02/11/2023			10.66973	82.98322	10.71112	82.80169		10.73		164,306,775.60	1,980	32,14
R213	On	01/02/2024			10.74622	84.85176	10.78674	84.67843		10.40		0.00	0	
R213	On	02/05/2024			10.81844	83.20510	10.85744	83.04235		10.19		0.00	0	
R213	On	01/08/2024			10.88626	85.11263	10.92476	84.95606		9.36		0.00	0	
<b>Total R213 Future</b>											<b>164,306,775.60</b>	<b>1,980</b>	<b>36,43</b>	
R213	On	03/08/2023	11.61	Call			4,265.03000	4.26503	4,427,150	12.32		0.00	0	
R213	On	03/08/2023	11.61	Put			0.48000	0.00048	0,110	12.32		0.00	0	
R213	On	03/08/2023	11.62	Call			4,306.89000	4.30689	4,469,040	12.35		0.00	0	
R213	On	03/08/2023	11.62	Put			0.44000	0.00044	0,100	12.35		0.00	0	
R213	On	03/08/2023	11.63	Call			4,348.71000	4.34871	4,510,890	12.38		0.00	0	
R213	On	03/08/2023	11.63	Put			0.40000	0.00040	0,090	12.38		0.00	0	
R213	On	02/11/2023	11.12	Call			2,892.86000	2.89286	3,004,520	11.10		0.00	0	
R213	On	02/11/2023	11.12	Put			1,126.64000	1.12664	1,056,770	11.10		0.00	0	
R213	On	02/11/2023	12.70	Call			8,290.75000	8.29075	8,459,230	12.92		0.00	0	
R213	On	02/11/2023	12.70	Put			138.10000	0.13810	125,050	12.92		0.00	0	72
R213	On	02/11/2023	10.94	Call			2,395.86000	2.39586	2,496,140	10.91		0.00	0	72
R213	On	02/11/2023	10.94	Put			1,401.17000	1.40117	1,319,920	10.91		0.00	0	
R213	On	02/11/2023	11.11	Call			2,864.27000	2.86427	2,975,320	11.09		0.00	0	
R213	On	02/11/2023	11.11	Put			1,140.67000	1.14067	1,070,190	11.09		0.00	0	
R213	On	02/11/2023	11.13	Call			2,921.72000	2.92172	3,033,990	11.11		0.00	0	
R213	On	02/11/2023	11.13	Put			1,112.91000	1.11291	1,043,650	11.11		0.00	0	
R213	On	02/11/2023	11.44	Call			3,869.09000	3.86909	3,998,560	11.46		0.00	0	72
R213	On	02/11/2023	11.44	Put			754.17000	0.75417	702,110	11.46		0.00	0	
R213	On	01/02/2024	11.71	Put			1,148.37000	1.14837	1,096,920	11.08		0.00	0	
R213	On	01/02/2024	11.72	Call			5,006.08000	5.00608	5,128,290	11.09		0.00	0	
R213	On	01/02/2024	11.72	Put			1,138.78000	1.13878	1,087,660	11.09		0.00	0	
R213	On	01/02/2024	11.70	Call			4,945.12000	4.94512	5,066,650	11.07		0.00	0	
R213	On	01/02/2024	11.70	Put			1,158.25000	1.15825	1,106,450	11.07		0.00	0	
R213	On	01/02/2024	11.71	Call			4,975.47000	4.97547	5,097,350	11.08		0.00	0	
R213	On	02/05/2024	10.29	Call			1,827.03000	1.82703	1,885,550	9.76		0.00	0	
R213	On	02/05/2024	10.29	Put			4,235.43000	4.23543	4,131,200	9.76		0.00	0	
R213	On	02/05/2024	10.30	Call			1,843.44000	1.84344	1,902,330	9.76		0.00	0	
R213	On	02/05/2024	10.30	Put			4,208.63000	4.20863	4,104,770	9.76		0.00	0	
R213	On	02/05/2024	10.28	Call			1,810.70000	1.81070	1,868,860	9.76		0.00	0	
R213	On	02/05/2024	10.28	Put			4,262.33000	4.26233	4,157,740	9.76		0.00	0	
R213	On	01/08/2024	10.86	Put			3,301.10000	3.30110	3,220,000	9.26		0.00	0	
R213	On	01/08/2024	10.87	Call			3,059.04000	3.05904	3,134,830	9.27		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	01/08/2024	Bond Future	10.87	Put			3,281.85000	3.28185	3,201,070	9.27	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call			3,080.63000	3.08063	3,156,740	9.27	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put			3,262.70000	3.26270	3,182,240	9.27	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call			3,037.52000	3.03752	3,112,990	9.26	0.00	0	
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,15</b>
<b>Total For R213</b>												<b>164,306,775.60</b>	<b>1,980</b>	<b>38,62</b>
R214	On	03/08/2023	Bond Future			11.90132	63.40771	11.97766	63.02977		15.73	0.00	0	14,08
R214	On	02/11/2023	Bond Future			11.99312	61.49445	12.07444	61.09680		17.08	0.00	0	13,14
R214	On	01/02/2024	Bond Future			12.08372	62.87915	12.16602	62.48161		16.42	0.00	0	
R214	On	02/05/2024	Bond Future			12.17010	60.99115	12.25296	60.59535		16.84	0.00	0	
R214	On	01/08/2024	Bond Future			12.25393	62.38925	12.33811	61.99162		15.85	0.00	0	
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>27,23</b>
R214	On	03/08/2023	Bond Future	12.14	Call			1,037.25000	1.03725	1,297,240	16.01	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			245.71000	0.24571	127,760	16.01	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			1,072.42000	1.07242	1,337,190	16.02	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			232.65000	0.23265	119,480	16.02	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			1,108.11000	1.10811	1,377,530	16.04	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			220.18000	0.22018	111,660	16.04	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			872.01000	0.87201	983,470	15.82	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			3,928.55000	3.92855	3,642,360	15.82	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			841.96000	0.84196	950,630	15.80	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			4,003.74000	4.00374	3,714,760	15.80	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			856.90000	0.85690	966,960	15.81	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			3,966.03000	3.96603	3,678,440	15.81	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put			2,956.09000	2.95609	2,761,480	16.26	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call			2,904.69000	2.90469	3,108,660	16.28	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put			2,933.63000	2.93363	2,740,060	16.28	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call			2,853.45000	2.85345	3,055,340	16.25	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put			2,978.70000	2.97870	2,783,050	16.25	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call			2,879.02000	2.87902	3,081,950	16.26	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call			1,836.11000	1.83611	1,972,720	15.77	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put			5,744.72000	5.74472	5,485,530	15.77	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call			1,851.73000	1.85173	1,989,190	15.77	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put			5,707.96000	5.70796	5,449,620	15.77	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call			1,820.38000	1.82038	1,956,130	15.77	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put			5,781.43000	5.78143	5,521,380	15.77	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put			4,320.82000	4.32082	4,118,630	15.48	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call			3,497.77000	3.49777	3,693,990	15.49	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put			4,295.97000	4.29597	4,094,560	15.49	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	01/08/2024	Bond Future	12.18	Call		3,521.23000	3.52123	3,718,240	15.50	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		4,271.49000	4.27149	4,070,870	15.50	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		3,474.62000	3.47462	3,670,060	15.48	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>0.00</b>	<b>0</b>	<b>27,23</b>
<b>Total for Bond</b>											<b>3,503,327,131.76</b>	<b>38,438</b>	<b>1,836,46</b>
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>											<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>											<b>0.00</b>	<b>0</b>	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>											<b>0.00</b>	<b>0</b>	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES42 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>											<b>0.00</b>	<b>0</b>	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total I2025 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>											<b>0.00</b>	<b>0</b>	
I2029	On	31/03/2029	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total I2029 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For I2029</b>											<b>0.00</b>	<b>0</b>	
I2031	On	31/01/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total I2031 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For I2031</b>											<b>0.00</b>	<b>0</b>	
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total I2033 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>											<b>0.00</b>	<b>0</b>	
I2038	On	31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total I2038 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>											<b>0.00</b>	<b>0</b>	
I2046	On	31/03/2046	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total I2046 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 I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2053 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2053</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 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 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			882.74600	882.74600	879.91100	879.91100			0.00	0	
GOVI	On	02/11/2023	GOVI			902.09600	902.09600	899.03300	899.03300			0.00	0	8
GOVI	On	01/02/2024	GOVI			922.40800	922.40800	919.40700	919.40700			0.00	0	
GOVI	On	02/05/2024	GOVI			943.21600	943.21600	940.30400	940.30400			0.00	0	
GOVI	On	01/08/2024	GOVI			964.85000	964.85000	961.98200	961.98200			0.00	0	
<b>Total GOVI Future</b>												<b>0.00</b>	<b>0</b>	<b>8</b>
GOVI	On	03/08/2023	GOVI	837.21	Call			427,010.00000	42.70100	455,360,000		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			426,910.00000	42.69100	455,260,000		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			426,810.00000	42.68100	455,160,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			132,130.00000	13.21300	162,760,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			132,330.00000	13.23300	162,960,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			132,230.00000	13.22300	162,860,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			394,070.00000	39.40700	424,080,000		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			394,270.00000	39.42700	424,280,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			394,170.00000	39.41700	424,180,000		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			106,760.00000	10.67600	77,640,000		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			106,860.00000	10.68600	77,740,000		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			106,660.00000	10.66600	77,540,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call			186,020.00000	18.60200	214,700,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Call			185,920.00000	18.59200	214,600,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call			186,120.00000	18.61200	214,800,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	

Contract Details	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 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			893.39700	893.39700	892.32300	892.32300				0.00	0	
AL37 On 02/11/2023 Index Future			912.98100	912.98100	911.71400	911.71400				0.00	0	
AL37 On 01/02/2024 Index Future			933.53800	933.53800	932.37600	932.37600				0.00	0	
AL37 On 02/05/2024 Index Future			954.59600	954.59600	953.56800	953.56800				0.00	0	
AL37 On 01/08/2024 Index Future			976.49100	976.49100	975.55200	975.55200				0.00	0	
<b>Total AL37 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>										<b>0.00</b>	<b>0</b>	
AL7T On 03/08/2023 Index Future			1,026.67700	1,026.67700	1,024.23800	1,024.23800				0.00	0	
AL7T On 02/11/2023 Index Future			1,049.18200	1,049.18200	1,046.49600	1,046.49600				0.00	0	
AL7T On 01/02/2024 Index Future			1,072.80600	1,072.80600	1,070.21300	1,070.21300				0.00	0	
AL7T On 02/05/2024 Index Future			1,097.00600	1,097.00600	1,094.53800	1,094.53800				0.00	0	
AL7T On 01/08/2024 Index Future			1,122.16700	1,122.16700	1,119.77200	1,119.77200				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			895.56300	895.56300	892.67600	892.67600				0.00	0	
ALBI On 02/11/2023 Index Future			915.19400	915.19400	912.07500	912.07500				0.00	0	10
ALBI On 01/02/2024 Index Future			935.80100	935.80100	932.74500	932.74500				0.00	0	
ALBI On 02/05/2024 Index Future			956.91000	956.91000	953.94600	953.94600				0.00	0	
ALBI On 01/08/2024 Index Future			978.85900	978.85900	975.93900	975.93900				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			327.89600	327.89600	327.30600	327.30600				0.00	0	10
IGOV On 02/11/2023 Index Future			335.16500	335.16500	334.50000	334.50000				0.00	0	5
IGOV On 01/02/2024 Index Future			342.79100	342.79100	342.16000	342.16000				0.00	0	
IGOV On 02/05/2024 Index Future			350.60200	350.60200	350.01500	350.01500				0.00	0	
IGOV On 01/08/2024 Index Future			358.71900	358.71900	358.16000	358.16000				0.00	0	
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>65</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>65</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>75</b>
JIBAR f On 16/08/2023 Jibar Future			8.43500	91.56500	8.43000	91.57000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			8.44000	91.56000	8.42500	91.57500				0.00	0	
JIBAR f On 18/10/2023 Jibar Future			8.48000	91.52000	8.47000	91.53000				0.00	0	
JIBAR f On 15/11/2023 Jibar Future			8.49000	91.51000	8.47500	91.52500				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			8.48000	91.52000	8.46500	91.53500				0.00	0	
JIBAR f On 17/01/2024 Jibar Future			8.44500	91.55500	8.42500	91.57500				0.00	0	
JIBAR f On 20/03/2024 Jibar Future			8.40000	91.60000	8.37500	91.62500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
JIBAR f On 19/06/2024 Jibar Future			8.19500	91.80500	8.14500	91.85500			0.00	0	
JIBAR f On 18/09/2024 Jibar Future			8.10500	91.89500	8.08000	91.92000			0.00	0	
JIBAR f On 18/12/2024 Jibar Future			7.89000	92.11000	7.87000	92.13000			0.00	0	
JIBAR f On 19/03/2025 Jibar Future			7.80500	92.19500	7.79500	92.20500			0.00	0	
JIBAR f On 18/06/2025 Jibar Future			7.79500	92.20500	7.78500	92.21500			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>3,503,327,131.76</b>	<b>38,438</b>	<b>1,838,05</b>
ABCPI3 On 07/12/2023 Spot Bond			5.55200	332.68239	5.55200	332.61310			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	101.34687			0.00	0	
<b>Total ABF001 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>									<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.68415			0.00	0	
<b>Total ABF003 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>									<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026 Spot Bond			9.95500	100.09839	9.95500	100.07183			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			11.94500	87.72506	11.94500	87.69726			0.00	0	
<b>Total ABF005 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>									<b>0.00</b>	<b>0</b>	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.92995			0.00	0	
<b>Total ABF006 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABF006</b>									<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.79383			0.00	0	
<b>Total ABF007 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>									<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	103.26674			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>	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.15074			0.00	0	
<b>Total ABFN18 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	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 ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.46407				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.09865				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.16355				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.73244				0.00	0	290,000,00
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.79855				0.00	0	100,000,00
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.45116				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.57910				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2023 Spot Bond					0.00000	102.21972				0.00	0	130,000,00
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.49914				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	100.17194				0.00	0	100,000,00
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.37734				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	101.24153				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN41 On 16/09/2024 Spot Bond					0.00000	101.53739				0.00	0	120,000,00
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.22510				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2029 Spot Bond					0.00000	101.46017				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.48980				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.49462				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	100.98893				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.67032				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.71248				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	101.04275				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.72486				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.55802				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.73389				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2025 Spot Bond					0.00000	102.18233				0.00	100,000,000	50,000,00
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For ABFN53</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
ABFN5: On 14/02/2027 Spot Bond					0.00000	102.60526				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2029 Spot Bond					0.00000	102.03941				0.00	0	
<b>Total ABFN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN55</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 08/11/2027 Spot Bond					0.00000	102.11860				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	101.97569				0.00	0	
<b>Total ABFN57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN57</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/11/2027 Spot Bond					0.00000	102.02881				0.00	0	
<b>Total ABFN58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN58</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 28/11/2025 Spot Bond					0.00000	101.70745				0.00	0	
<b>Total ABFN59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN59</b>										<b>0.00</b>	<b>0</b>	
ABFN6: On 05/04/2026 Spot Bond					0.00000	100.72095				0.00	260,000,000	130,000,00
<b>Total ABFN60 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
<b>Total For ABFN60</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
ABFN6: On 24/02/2028 Spot Bond					0.00000	101.91952				0.00	0	
<b>Total ABFN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN61</b>										<b>0.00</b>	<b>0</b>	
ABFN6: On 24/02/2030 Spot Bond					0.00000	102.17695				0.00	0	
<b>Total ABFN62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN62</b>										<b>0.00</b>	<b>0</b>	
ABFN6: On 28/06/2026 Spot Bond					0.00000	100.90001				0.00	0	
<b>Total ABFN63 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ABFN63</b>										<b>0.00</b>	<b>0</b>	
ABFN6 On 28/06/2028 Spot Bond					0.00000	100.92291				0.00	0	
<b>Total ABFN64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN64</b>										<b>0.00</b>	<b>0</b>	
ABFN6 On 28/06/2030 Spot Bond					0.00000	100.93024				0.00	0	
<b>Total ABFN65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN65</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.11310				0.00	180,000,000	90,000,00
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,00</b>
<b>Total For ABGN01</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,00</b>
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.38260				0.00	0	
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN02</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.82178				0.00	0	
<b>Total ABGN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN03</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.44183				0.00	400,000,000	200,000,00
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.04894				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.84267				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	100.98074				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	101.01613				0.00	0	
<b>Total ABJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ05</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			7.78000	7.78000	7.78000	166.56780				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	94.43039	100.00000	94.21697				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABKI04/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			4.58000	4.58000	4.58000	168.57884				0.00	0	
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			5.17000	5.17000	5.17000	217.23448				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			5.30000	5.30000	5.30000	240.09997				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			8.87000	8.87000	8.87000	105.83800				0.00	0	
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			9.27500	104.56549	9.27500	104.53975				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			9.28000	107.06186	9.28000	107.03547				0.00	0	
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			8.50500	103.59239	8.50500	103.56856				0.00	0	
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	
ABS19 On 24/02/2028 Spot Bond			9.83500	9.83500	9.83500	103.61248				0.00	0	
<b>Total ABS19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS19</b>										<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			9.27500	102.16860	9.27500	102.14343				0.00	0	100,00
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,00</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>100,00</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	19.41735	100.00000	19.37461				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			5.20200	333.08031	5.20200	333.01404				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABX01 On 10/07/2024 Spot Bond			11.74500	11.74500	11.74500	99.93106				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	101.28593				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	101.26330				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	101.22514				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.47712				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.93033				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.26136				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.29616				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.15909				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	101.92629				0.00	1,000,000,000	500,000,000
<b>Total AGLG01 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For AGLG01</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
AGRIA On 28/10/2025 Spot Bond					0.00000	109.09036				0.00	0	
<b>Total AGRIA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGRIA1</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	101.34818				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.11070				0.00	0	1,000,000,00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	104.75406				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.19509				0.00	2,200,000,000	1,100,000,00
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>2,200,000,000</b>	<b>1,100,000,00</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>2,200,000,000</b>	<b>1,100,000,00</b>
AGT05 On 16/11/2027 Spot Bond					0.00000	103.05055				0.00	0	
<b>Total AGT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT05</b>										<b>0.00</b>	<b>0</b>	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.39264				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.39993				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			9.17000	96.64906	9.17000	96.62552				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.41112				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.44836				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.49479				0.00	0	
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</b>	
AHF2O On 18/04/2024 Spot Bond					0.00000	100.37294				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	101.89465				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			10.06000	104.38437	10.06000	104.35576				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.84055				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	101.95270				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	102.03008				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.59303				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	102.19250				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.82684				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	101.95257				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	102.02992				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.57089				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.96730				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7A: On 21/08/2025 Spot Bond					0.00000	102.02262				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	101.99123				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	101.96223				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	102.06857				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C: On 21/08/2025 Spot Bond					0.00000	102.03184				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	103.04193				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.62876				0.00	0	
<b>Total AHF7D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>										<b>0.00</b>	<b>0</b>	
AIR04 On 29/05/2024 Spot Bond			10.77500	100.43455	10.77500	100.40591				0.00	0	
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			12.12000	92.07781	12.12000	92.04837				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRF02 On 16/11/2027 Spot Bond					0.00000	102.23199				0.00	0	
<b>Total AIRF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF02</b>										<b>0.00</b>	<b>0</b>	
AIRF03 On 16/11/2029 Spot Bond					0.00000	102.47836				0.00	0	
<b>Total AIRF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF03</b>										<b>0.00</b>	<b>0</b>	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.84699				0.00	0	
<b>Total AIRF04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 AIRF04</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			7.25000	197.19607	7.25000	197.14607				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	101.32118				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	99.81479				0.00	0	
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
APF18 On 22/08/2025 Spot Bond					0.00000	102.14468				0.00	0	
<b>Total APF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF18</b>										<b>0.00</b>	<b>0</b>	
APF19 On 02/02/2026 Spot Bond					0.00000	101.85456				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	100.95428				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	101.05146				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	101.34841				0.00	0	
<b>Total ASC003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC003</b>										<b>0.00</b>	<b>0</b>	
ASC00 On 29/04/2024 Spot Bond					0.00000	101.95823				0.00	0	
<b>Total ASC004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC004</b>										<b>0.00</b>	<b>0</b>	
ASC00 On 28/03/2024 Spot Bond					0.00000	100.89278				0.00	0	
<b>Total ASC005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC005</b>										<b>0.00</b>	<b>0</b>	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.84568				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	100.84568				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASC014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC014</b>										<b>0.00</b>	<b>0</b>	
ASC014 On 06/04/2028 Spot Bond					0.00000	100.84568				0.00	0	
<b>Total ASC015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC015</b>										<b>0.00</b>	<b>0</b>	
ASC015 On 17/10/2023 Spot Bond					0.00000	100.39801				0.00	0	
<b>Total ASC016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC016</b>										<b>0.00</b>	<b>0</b>	
ASC016 On 17/08/2023 Spot Bond					0.00000	102.54544				0.00	0	
<b>Total ASC017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC017</b>										<b>0.00</b>	<b>0</b>	
ASC017 On 18/08/2023 Spot Bond					0.00000	102.51429				0.00	0	
<b>Total ASC018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC018</b>										<b>0.00</b>	<b>0</b>	
ASC018 On 21/08/2023 Spot Bond					0.00000	102.58382				0.00	0	
<b>Total ASC019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC019</b>										<b>0.00</b>	<b>0</b>	
ASC019 On 28/04/2028 Spot Bond					0.00000	100.10922				0.00	0	
<b>Total ASC020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC020</b>										<b>0.00</b>	<b>0</b>	
ASC020 On 20/06/2028 Spot Bond					0.00000	101.26911				0.00	0	
<b>Total ASC021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC021</b>										<b>0.00</b>	<b>0</b>	
ASC021 On 20/06/2030 Spot Bond			12.57000	12.57000	12.57000	100.99199				0.00	0	
<b>Total ASC022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC022</b>										<b>0.00</b>	<b>0</b>	
ASC022 On 20/06/2027 Spot Bond					0.00000	101.22041				0.00	0	
<b>Total ASC023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC023</b>										<b>0.00</b>	<b>0</b>	
ASC023 On 17/05/2028 Spot Bond					0.00000	102.08803				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>	
ASC024 On 22/08/2023 Spot Bond					0.00000	101.76782				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC02(On 23/08/2023 Spot Bond					0.00000	101.73652				0.00	0	
<b>Total ASC026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC026</b>										<b>0.00</b>	<b>0</b>	
ASC02(On 25/08/2023 Spot Bond					0.00000	101.66816				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	101.91423				0.00	0	
<b>Total ASC028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC028</b>										<b>0.00</b>	<b>0</b>	
ASC02(On 26/05/2026 Spot Bond					0.00000	101.85968				0.00	0	
<b>Total ASC029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC029</b>										<b>0.00</b>	<b>0</b>	
ASC03(On 13/06/2024 Spot Bond					0.00000	101.29394				0.00	0	
<b>Total ASC030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC030</b>										<b>0.00</b>	<b>0</b>	
ASC03(On 14/06/2024 Spot Bond					0.00000	101.26775				0.00	0	
<b>Total ASC031 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC031</b>										<b>0.00</b>	<b>0</b>	
ASC03(On 15/03/2024 Spot Bond					0.00000	101.22888				0.00	0	
<b>Total ASC032 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC032</b>										<b>0.00</b>	<b>0</b>	
ASC03(On 28/02/2035 Spot Bond					0.00000	101.18691				0.00	0	
<b>Total ASC033 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC033</b>										<b>0.00</b>	<b>0</b>	
ASC03(On 30/06/2029 Spot Bond					0.00000	100.94004				0.00	0	
<b>Total ASC034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC034</b>										<b>0.00</b>	<b>0</b>	
ASC03(On 30/06/2030 Spot Bond					0.00000	100.95475				0.00	0	
<b>Total ASC035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC035</b>										<b>0.00</b>	<b>0</b>	
ASC03(On 17/10/2027 Spot Bond					0.00000	100.70954				0.00	0	
<b>Total ASC036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC036</b>										<b>0.00</b>	<b>0</b>	
ASC03(On 20/06/2028 Spot Bond					0.00000	100.41985				0.00	0	
<b>Total ASC037 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASC037</b>									<b>0.00</b>	<b>0</b>	
ASC037 On 21/07/2028 Spot Bond					0.00000	100.31445			0.00	0	
<b>Total ASC038 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASC038</b>									<b>0.00</b>	<b>0</b>	
ASC038 On 21/07/2028 Spot Bond					0.00000	100.30419			0.00	0	
<b>Total ASC039 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASC039</b>									<b>0.00</b>	<b>0</b>	
ASC039 On 21/07/2028 Spot Bond					0.00000	100.31929			0.00	0	
<b>Total ASC040 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASC040</b>									<b>0.00</b>	<b>0</b>	
ASC040 On 20/06/2028 Spot Bond					0.00000	100.21987			0.00	0	
<b>Total ASC041 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASC041</b>									<b>0.00</b>	<b>0</b>	
ASC041 On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		900,000,000,000.00	9,000,000,000	9,000,000,000	9,000,000,000
<b>Total ASC042 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>9,000,000,000</b>	<b>9,000,000,000</b>	<b>9,000,000,000</b>
<b>Total For ASC042</b>								<b>10,000,000,000,000.00</b>	<b>9,000,000,000</b>	<b>9,000,000,000</b>	<b>9,000,000,000</b>
ASN022 On 07/12/2033 Spot Bond			5.65000	254.45465	5.65000	254.40091		0.00	0	0	
<b>Total ASN022 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN022</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN022 On 07/12/2033 Spot Bond			5.75000	231.31463	5.75000	231.26516		0.00	0	0	
<b>Total ASN037 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN037</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN154 On 31/03/2028 Spot Bond			6.04000	209.41187	6.04000	209.36547		0.00	0	0	
<b>Total ASN154 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN154</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN195 On 31/01/2038 Spot Bond			5.67000	116.43252	5.67000	116.40796		0.00	0	0	
<b>Total ASN195 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN195</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN209 On 24/08/2025 Spot Bond					0.00000	104.71665		0.00	0	0	
<b>Total ASN209 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN209</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN278 On 15/08/2023 Spot Bond					0.00000	102.06356		0.00	0	0	
<b>Total ASN278 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN278</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN278 On 20/08/2048 Spot Bond					0.00000	101.97591		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 ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28( On 21/08/2023 Spot Bond					0.00000	101.94883				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28( On 13/09/2025 Spot Bond					0.00000	101.43353				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29( On 26/09/2023 Spot Bond					0.00000	100.97410				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	101.21833				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	101.58823				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			5.43000	5.43000	5.43000	116.87581				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			5.74500	5.74500	5.74500	108.28471				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32( On 20/06/2024 Spot Bond					0.00000	101.25678				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32( On 20/06/2024 Spot Bond					0.00000	101.35629				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33( On 09/05/2024 Spot Bond					0.00000	99.74984				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33( On 20/06/2024 Spot Bond					0.00000	100.93635				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 31/01/2038 Spot Bond			5.88000	113.65409	5.88000	113.62948				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.22961				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.79022				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.29372				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.20127				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.20127				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.81808				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.42330				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.29125				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	101.59701				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.24628				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	101.34337				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2024 Spot Bond					0.00000	101.34337				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.41232				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	101.21964				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40 On 20/12/2024 Spot Bond					0.00000	101.18987				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	101.30318				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41 On 05/12/2023 Spot Bond					0.00000	101.60801				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42 On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42 On 20/12/2024 Spot Bond					0.00000	103.31279				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN45 On 23/06/2025 Spot Bond					0.00000	101.11831				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	101.22361				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 31/01/2024 Spot Bond			10.52000	10.52000	10.52000	99.45199				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			11.21000	11.21000	11.21000	104.24035				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	101.65964				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.42113				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 25/08/2025 Spot Bond					0.00000	140.16000				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 28/02/2025 Spot Bond			10.99500	10.99500	10.99500	103.91195				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.62327				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	101.28061				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	101.28061				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	101.16269				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			10.56500	96.65334	10.56500	96.62615				0.00	0	11,900,00
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,900,00</b>
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	<b>11,900,00</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
ASN50: On 21/12/2026 Spot Bond			9.74500	96.49910	9.74500	96.47401				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			10.29500	95.52562	10.29500	95.49942				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			10.29500	95.52562	10.29500	95.49942				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			8.87000	100.26283	8.87000	100.23919				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			10.82000	100.27001	10.82000	100.24130				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/07/2024 Spot Bond			10.77000	100.26982	10.77000	100.24124				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.27000	100.12278	10.27000	100.09599				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.27000	100.12278	10.27000	100.09599				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.88828				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	100.02677				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/01/2026 Spot Bond			10.90500	99.40528	10.90500	99.37660				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.99500	99.76542	10.99500	99.73693				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN557 On 31/01/2024 Spot Bond			10.85500	99.86944	10.85500	99.84126				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>	
ASN561 On 05/02/2024 Spot Bond					0.00000	100.48963				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN561 On 24/04/2025 Spot Bond					0.00000	100.23622				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>	
ASN561 On 04/09/2024 Spot Bond					0.00000	101.65902				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>	
ASN581 On 18/03/2024 Spot Bond					0.00000	96.49159				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN591 On 31/01/2024 Spot Bond			10.34500	99.47857	10.34500	99.45176				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN601 On 23/04/2026 Spot Bond					0.00000	100.23813				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>	
ASN601 On 28/02/2031 Spot Bond					0.00000	102.07918				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>	
ASN601 On 31/01/2030 Spot Bond					0.00000	101.47946				0.00	600,000,000	300,000,000
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For ASN607</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
ASN610 On 31/01/2030 Spot Bond					0.00000	100.02983				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>	
ASN611 On 31/03/2024 Spot Bond					0.00000	100.89404				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>	
ASN611 On 06/05/2024 Spot Bond					0.00000	95.10102				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.21145				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 28/02/2024 Spot Bond					0.00000	102.00235				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN62 On 21/12/2026 Spot Bond					0.00000	101.17496				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	101.98151				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63 On 02/04/2026 Spot Bond					0.00000	100.85944				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	101.29194				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63 On 20/06/2026 Spot Bond					0.00000	101.36629				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN64 On 06/05/2024 Spot Bond					0.00000	99.90588				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.70482				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.63079				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	101.03002				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66: On 19/08/2025 Spot Bond					0.00000	102.13819				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.87191				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.98498				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	101.52890				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.36516				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.07874				0.00	0	
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 22/06/2026 Spot Bond					0.00000	95.45166				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.74821				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.57482				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	100.02925				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.57482				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.61766				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.25202				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	101.25768				0.00	0	
<b>Total ASN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.43082				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.82122				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	102.23881				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	101.03860				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.63455				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.86790				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.48454				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.02866				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	101.95763				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	101.03628				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.22371				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.23504				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	96.18473				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	100.02748				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.86297				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.81300				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 21/12/2026 Spot Bond			9.99884	9.99884	9.99884	102.56490				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	101.63476				0.00	0	
<b>Total ASN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN791</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 31/01/2024 Spot Bond			10.67500	10.67500	10.67500	99.76069				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	100.02963				0.00	0	
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.02738				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN806 On 31/01/2030 Spot Bond					0.00000	100.02740				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>	
ASN808 On 21/12/2026 Spot Bond					0.00000	101.12296				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN808</b>										<b>0.00</b>	<b>0</b>	
ASN818 On 06/04/2025 Spot Bond					0.00000	100.82515				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>	
ASN820 On 02/04/2026 Spot Bond					0.00000	100.84852				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>	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.60711				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>	
ASN822 On 08/04/2025 Spot Bond					0.00000	100.95396				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>	
ASN823 On 31/01/2037 Spot Bond					0.00000	94.03446				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>	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.62841				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>	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.21290				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>	
ASN826 On 08/04/2025 Spot Bond					0.00000	100.19706				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>	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.57984				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>	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.52934				0.00	0	
<b>Total ASN832 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN832</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.52934				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	100.02976				0.00	0	
<b>Total ASN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN834</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.26984				0.00	0	
<b>Total ASN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN837</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.31934				0.00	0	
<b>Total ASN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN838</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.31787				0.00	0	
<b>Total ASN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN839</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.31787				0.00	0	
<b>Total ASN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN840</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.24338				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	102.16113				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	100.02995				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	100.02981				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	101.22380				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	101.24661				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN852</b>										<b>0.00</b>	<b>0</b>	
ASN852 On 31/08/2026 Spot Bond					0.00000	101.95770				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>	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.40552				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>	
ASN857 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>	
ASN860 On 29/10/2025 Spot Bond					0.00000	100.02772				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>	
ASN861 On 25/04/2042 Spot Bond					0.00000	104.00947				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>	
ASN862 On 31/07/2026 Spot Bond					0.00000	102.21320				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>	
ASN863 On 09/06/2027 Spot Bond					0.00000	101.52960				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>	
ASN864 On 09/06/2027 Spot Bond					0.00000	101.52960				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>	
ASN865 On 14/06/2027 Spot Bond					0.00000	101.38068				0.00	0	
<b>Total ASN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN867</b>										<b>0.00</b>	<b>0</b>	
ASN867 On 14/06/2027 Spot Bond					0.00000	101.38068				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>	
ASN868 On 30/09/2027 Spot Bond					0.00000	101.01675				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN87: On 21/06/2027 Spot Bond					0.00000	101.16172				0.00	0	
<b>Total ASN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN872</b>										<b>0.00</b>	<b>0</b>	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.37096				0.00	0	
<b>Total ASN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN878</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.35965				0.00	0	
<b>Total ASN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN880</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.58339				0.00	0	
<b>Total ASN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN885</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.42145				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	101.02257				0.00	0	
<b>Total ASN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN887</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.42748				0.00	0	
<b>Total ASN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN888</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 31/01/2024 Spot Bond			11.44500	100.09288	11.44500	100.06320				0.00	0	
<b>Total ASN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN889</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 20/06/2027 Spot Bond					0.00000	96.18090				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	100.02619				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	101.21239				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	101.93839				0.00	0	
<b>Total ASN913 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN913</b>										<b>0.00</b>	<b>0</b>	
ASN913 On 31/08/2027 Spot Bond					0.00000	101.98950				0.00	0	
<b>Total ASN915 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN915</b>										<b>0.00</b>	<b>0</b>	
ASN915 On 31/07/2027 Spot Bond					0.00000	101.95587				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	101.92223				0.00	0	
<b>Total ASN917 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN917</b>										<b>0.00</b>	<b>0</b>	
ASN917 On 31/08/2027 Spot Bond					0.00000	101.88911				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	101.91434				0.00	0	
<b>Total ASN919 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN919</b>										<b>0.00</b>	<b>0</b>	
ASN919 On 31/08/2027 Spot Bond					0.00000	101.88911				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	101.91434				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	98.51450				0.00	0	
<b>Total ASN930 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN930</b>										<b>0.00</b>	<b>0</b>	
ASN930 On 20/12/2027 Spot Bond					0.00000	91.19980				0.00	0	
<b>Total ASN932 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN932</b>										<b>0.00</b>	<b>0</b>	
ASN932 On 20/12/2025 Spot Bond					0.00000	101.31422				0.00	0	
<b>Total ASN934 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN934</b>										<b>0.00</b>	<b>0</b>	
ASN934 On 20/12/2027 Spot Bond					0.00000	108.02210				0.00	0	
<b>Total ASN936 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN936</b>										<b>0.00</b>	<b>0</b>	
ASN936 On 20/12/2027 Spot Bond					0.00000	101.39931				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN937 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN937</b>										<b>0.00</b>	<b>0</b>	
ASN937 On 31/01/2030 Spot Bond					0.00000	100.02829				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>	
ASN938 On 20/12/2027 Spot Bond					0.00000	101.32577				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>	
ASN940 On 20/12/2027 Spot Bond					0.00000	101.28389				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>	
ASN941 On 20/12/2025 Spot Bond					0.00000	101.24632				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>	
ASN943 On 20/12/2027 Spot Bond					0.00000	101.45582				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>	
ASN944 On 20/06/2027 Spot Bond					0.00000	101.21531				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>	
ASN948 On 20/06/2027 Spot Bond					0.00000	101.22380				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>	
ASN950 On 31/08/2027 Spot Bond					0.00000	101.95770				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>	
ASN951 On 31/07/2027 Spot Bond					0.00000	100.02975				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>	
ASN952 On 20/12/2027 Spot Bond					0.00000	101.38234				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>	
ASN953 On 20/12/2025 Spot Bond					0.00000	101.25538				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95: On 20/12/2024 Spot Bond					0.00000	101.18987				0.00	0	
<b>Total ASN955 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN955</b>										<b>0.00</b>	<b>0</b>	
ASN96: On 30/09/2027 Spot Bond					0.00000	100.97177				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	116.57590				0.00	0	
<b>Total ASN964 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN964</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.43887				0.00	0	
<b>Total ASN973 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN973</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.21252				0.00	0	
<b>Total ASN974 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN974</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 24/01/2025 Spot Bond					0.00000	88.47538				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	100.03068				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	101.28049				0.00	0	
<b>Total ASN979 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN979</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 02/04/2029 Spot Bond					0.00000	100.72444				0.00	0	
<b>Total ASN980 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN980</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 14/02/2026 Spot Bond					0.00000	81.49405				0.00	0	
<b>Total ASN981 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN981</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 15/02/2028 Spot Bond					0.00000	102.22998				0.00	0	
<b>Total ASN982 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN982</b>										<b>0.00</b>	<b>0</b>	
ASN98: On 17/08/2023 Spot Bond					0.00000	101.84150				0.00	0	
<b>Total ASN983 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN983</b>										<b>0.00</b>	<b>0</b>	
ASN98 On 17/02/2028 Spot Bond					0.00000	102.04650				0.00	0	
<b>Total ASN984 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN984</b>										<b>0.00</b>	<b>0</b>	
ASN99 On 01/08/2023 Spot Bond					0.00000	100.00000				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	101.20556				0.00	0	
<b>Total ASN992 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN992</b>										<b>0.00</b>	<b>0</b>	
ASN99 On 20/12/2027 Spot Bond					0.00000	101.33709				0.00	0	
<b>Total ASN994 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN994</b>										<b>0.00</b>	<b>0</b>	
ASN99 On 13/04/2024 Spot Bond					0.00000	100.51966				0.00	0	
<b>Total ASN995 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN995</b>										<b>0.00</b>	<b>0</b>	
ASN99 On 13/04/2024 Spot Bond					0.00000	100.49983				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	101.95789				0.00	0	
<b>Total ASN997 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN997</b>										<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			7.45500	101.58117	7.45500	101.56072				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.89734				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.37493				0.00	0	
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.61624				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	101.05283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	
BAW39 On 26/05/2026 Spot Bond					0.00000	101.85167				0.00	0	
<b>Total BAW39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW39</b>										<b>0.00</b>	<b>0</b>	
BAW40 On 30/06/2025 Spot Bond			9.68000	101.27774	9.68000	101.25159				0.00	0	
<b>Total BAW40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW40</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2025 Spot Bond					0.00000	102.00569				0.00	0	
<b>Total BAWGL1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL1</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2027 Spot Bond					0.00000	102.30667				0.00	0	
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>0</b>	
BAYA7 On 31/03/2026 Spot Bond			12.19500	12.19500	12.19500	104.02016				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>	
BAYA7 On 01/07/2024 Spot Bond					0.00000	100.64654				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>	
BAYA8 On 30/09/2023 Spot Bond					0.00000	101.19950				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA8 On 31/12/2023 Spot Bond					0.00000	101.18566				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA8 On 31/03/2024 Spot Bond					0.00000	101.25107				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA8 On 31/03/2024 Spot Bond					0.00000	102.37355				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA8 On 30/06/2024 Spot Bond					0.00000	99.99757				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA9( On 30/06/2024 Spot Bond					0.00000	101.24150				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.14342				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.12200				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.76900				0.00	0	
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA94</b>										<b>0.00</b>	<b>0</b>	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.11559				0.00	0	
<b>Total BAYA95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.46176				0.00	0	
<b>Total BAYA96 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA96</b>										<b>0.00</b>	<b>0</b>	
BAYA97 On 30/09/2025 Spot Bond					0.00000	99.53683				0.00	0	
<b>Total BAYA97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA97</b>										<b>0.00</b>	<b>0</b>	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.18794				0.00	0	
<b>Total BAYA98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA98</b>										<b>0.00</b>	<b>0</b>	
BAYA99 On 30/09/2027 Spot Bond					0.00000	101.15626				0.00	0	
<b>Total BAYA99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA99</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.29272				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.33257				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.31647				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.29512				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BAYB2 On 30/06/2025 Spot Bond					0.00000	101.28682				0.00	0	
<b>Total BAYB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB22</b>										<b>0.00</b>	<b>0</b>	
BAYB2 On 30/09/2023 Spot Bond					0.00000	101.29473				0.00	0	
<b>Total BAYB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB23</b>										<b>0.00</b>	<b>0</b>	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.29313				0.00	0	
<b>Total BAYB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB24</b>										<b>0.00</b>	<b>0</b>	
BAYB2 On 30/09/2025 Spot Bond					0.00000	101.33581				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>	
BD030 On 18/04/2028 Spot Bond			9.30000	9.30000	9.30000	97.88545				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	99.82207				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.37859				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.26957				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.99008				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	94.31841				0.00	0	
<b>Total BDX39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX39</b>										<b>0.00</b>	<b>0</b>	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.95872				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.21231				0.00	0	
<b>Total BDX44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX44</b>										<b>0.00</b>	<b>0</b>	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.56482				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	100.81135				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	0.00000				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>	
BDX49 On 30/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	182,500,000.00
<b>Total BDX49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>182,500,000.00</b>
<b>Total For BDX49</b>										<b>0.00</b>	<b>0</b>	<b>182,500,000.00</b>
BGL17 On 14/08/2024 Spot Bond					0.00000	104.71325				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.28969				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	102.26448				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			8.96500	102.16519	8.96500	102.14073				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	101.65629				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	100.40377				0.00	0	210,000.00
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>210,000.00</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	<b>210,000.00</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
BID16 On 24/06/2025 Spot Bond					0.00000	100.96705				0.00	0	
<b>Total BID16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID16</b>										<b>0.00</b>	<b>0</b>	
BID17 On 24/06/2027 Spot Bond					0.00000	100.98552				0.00	0	
<b>Total BID17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID17</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.02915				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.62152				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.63300				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	80.55600				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 06/07/2026 Spot Bond					0.00000	61.45700				0.00	0	
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 05/07/2027 Spot Bond					0.00000	55.01100				0.00	0	
<b>Total BNPP13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP13</b>										<b>0.00</b>	<b>0</b>	
BNPS0 On 01/03/2028 Spot Bond					0.00000	101.69469				0.00	0	
<b>Total BNPS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS01</b>										<b>0.00</b>	<b>0</b>	
BNPS0 On 01/03/2029 Spot Bond					0.00000	101.71125				0.00	0	
<b>Total BNPS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS02</b>										<b>0.00</b>	<b>0</b>	
BNPS0 On 15/03/2030 Spot Bond					0.00000	101.33018				0.00	0	
<b>Total BNPS03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS03</b>										<b>0.00</b>	<b>0</b>	
BNPS0 On 19/05/2028 Spot Bond					0.00000	101.97077				0.00	0	
<b>Total BNPS04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BNPS04</b>										<b>0.00</b>	<b>0</b>	
BNPS0 On 19/05/2030 Spot Bond					0.00000	102.03118				0.00	0	
<b>Total BNPS05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS05</b>										<b>0.00</b>	<b>0</b>	
BNPS0 On 09/06/2029 Spot Bond					0.00000	101.53507				0.00	0	
<b>Total BNPS06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS06</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.65842				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 19/11/2024 Spot Bond					0.00000	102.18916				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.58924				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	99.94716				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 24/08/2024 Spot Bond					0.00000	101.93065				0.00	0	
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 11/01/2024 Spot Bond					0.00000	100.55786				0.00	0	
<b>Total BPPF36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF36</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 31/03/2024 Spot Bond					0.00000	100.85124				0.00	0	
<b>Total BPPF37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF37</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 10/05/2024 Spot Bond					0.00000	99.77421				0.00	0	
<b>Total BPPF38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF38</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 03/07/2024 Spot Bond					0.00000	100.77357				0.00	0	
<b>Total BPPF39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF39</b>										<b>0.00</b>	<b>0</b>	
BPPF4 On 14/07/2026 Spot Bond					0.00000	100.49234				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF40</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.95847				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	100.00484				0.00	0	
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	
BYA10 On 30/09/2026 Spot Bond					0.00000	101.13484				0.00	0	
<b>Total BYA100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA100</b>										<b>0.00</b>	<b>0</b>	
BYA10 On 30/09/2025 Spot Bond					0.00000	101.11342				0.00	0	
<b>Total BYA101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA101</b>										<b>0.00</b>	<b>0</b>	
BYA10 On 30/06/2027 Spot Bond					0.00000	101.13700				0.00	0	
<b>Total BYA102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA102</b>										<b>0.00</b>	<b>0</b>	
BYA10 On 30/06/2027 Spot Bond					0.00000	101.11542				0.00	0	
<b>Total BYA104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA104</b>										<b>0.00</b>	<b>0</b>	
BYA10 On 30/06/2026 Spot Bond					0.00000	101.09394				0.00	0	
<b>Total BYA105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA105</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.31149				0.00	200,000,000	100,000,000
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
CBL30 On 02/11/2024 Spot Bond					0.00000	99.97445				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CBL31 On 21/11/2025 Spot Bond					0.00000	102.12525				0.00	200,000,000	100,000,000
<b>Total CBL31 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For CBL31</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT02 On 12/06/2024 Spot Bond			8.99500	103.71713	8.99500	103.69220				0.00	0	70,000,00
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
CCT03 On 15/03/2025 Spot Bond			9.64500	106.44413	9.64500	106.41688				0.00	0	
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			10.68500	10.68500	10.68500	99.38511				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.93178				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.28071				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.28709				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.29742				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	101.12218				0.00	0	
<b>Total CGR52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR52</b>										<b>0.00</b>	<b>0</b>	
CGR53 On 28/02/2026 Spot Bond					0.00000	102.18486				0.00	0	
<b>Total CGR53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR53</b>										<b>0.00</b>	<b>0</b>	
CGR54 On 28/02/2028 Spot Bond					0.00000	102.28060				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	101.27945				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			9.98000	104.18659	9.98000	104.15903				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN36 On 06/08/2023 Spot Bond					0.00000	99.80306				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond					0.00000	102.68477				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond			11.28500	103.40450	11.28500	103.37366				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.15370				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN45 On 31/01/2025 Spot Bond			7.28000	162.19420	7.28000	162.15312				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN45 On 31/01/2025 Spot Bond			9.41000	157.36271	9.41000	157.31412				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN49 On 04/09/2024 Spot Bond			9.62500	104.56463	9.62500	104.53793				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.55478				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.65238				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2024 Spot Bond					0.00000	102.15530				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN51 On 15/03/2025 Spot Bond				100.00000	0.00000	101.38755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 25/11/2024 Spot Bond					0.00000	101.20364				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>	
CLN518 On 21/02/2024 Spot Bond					0.00000	102.33480				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>	
CLN527 On 25/11/2024 Spot Bond					0.00000	101.44588				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>	
CLN528 On 18/07/2025 Spot Bond					0.00000	100.42644				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>	
CLN534 On 18/07/2025 Spot Bond			10.52500	100.10929	10.52500	100.08140				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>	
CLN535 On 25/10/2023 Spot Bond					0.00000	100.19596				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>	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.48815				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>	
CLN540 On 20/12/2023 Spot Bond					0.00000	162.95200				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>	
CLN541 On 17/01/2024 Spot Bond					0.00000	100.92705				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>	
CLN545 On 21/08/2026 Spot Bond			9.99500	104.53694	9.99500	104.50878				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>	
CLN546 On 29/03/2025 Spot Bond			10.04500	103.45849	10.04500	103.43094				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN548 On 12/11/2025 Spot Bond			10.13500	102.28265	10.13500	102.25517				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN553 On 20/03/2024 Spot Bond					0.00000	100.40200				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 15/11/2023 Spot Bond					0.00000	102.22178				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>	
CLN557 On 12/11/2023 Spot Bond					0.00000	102.21569				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>	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.92830				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>	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.51614				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>	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	132.18300				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>	
CLN561 On 11/02/2026 Spot Bond					0.00000	99.71881				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>	
CLN562 On 12/11/2025 Spot Bond			10.49500	101.52086	10.49500	101.54035				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>	
CLN563 On 12/11/2025 Spot Bond			9.99500	102.56213	9.99500	102.53494				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>	
CLN564 On 08/02/2024 Spot Bond					0.00000	99.90590				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>	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.91388				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.03830				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 11/02/2024 Spot Bond					0.00000	99.72819				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 12/11/2025 Spot Bond			10.22500	101.70634	10.22500	101.67879				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	102.28203				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	99.72739				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	101.36244				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.34290				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.41296				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	100.87115				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	99.75208				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 16/09/2025 Spot Bond					0.00000	101.37726				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.41995				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.92351				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>	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.07215				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.87801				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.24166				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.77193				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	103.01149				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			5.70000	157.46143	5.70000	132.84326				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	102.12192				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.06547				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.90954				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.46500	9.46500	9.46500	101.32441				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN598 On 02/04/2026 Spot Bond					0.00000	100.84384				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>	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.39009				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.24166				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.24166				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond			9.05000	9.05000	9.05000	99.61704				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 05/08/2024 Spot Bond					0.00000	99.84308				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 12/08/2024 Spot Bond					0.00000	101.65529				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.68145				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.45016				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.94181				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.22618				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	101.97806				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.58716				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.84577				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 20/12/2029 Spot Bond					0.00000	100.53190				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.29448				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 31/05/2024 Spot Bond					0.00000	101.76898				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.10527				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.39495				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 19/08/2025 Spot Bond					0.00000	102.20471				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.61724				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			13.22000	59.51688	13.22000	77.34185				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2024 Spot Bond					0.00000	102.07758				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>	
CLN629 On 19/08/2025 Spot Bond			10.69500	102.14727	10.69500	102.11788				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>	
CLN630 On 19/08/2025 Spot Bond					0.00000	102.19866				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>	
CLN631 On 21/11/2024 Spot Bond					0.00000	102.05803				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>	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.73908				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>	
CLN633 On 09/11/2024 Spot Bond					0.00000	102.28913				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>	
CLN634 On 19/08/2025 Spot Bond					0.00000	104.09764				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.89448				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 19/08/2025 Spot Bond					0.00000	102.19262				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/08/2025 Spot Bond					0.00000	103.31473				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 19/08/2025 Spot Bond					0.00000	102.31354				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN643 On 17/10/2023 Spot Bond					0.00000	100.42334				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>	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.90028				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>	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.23301				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.09706				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>	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.23417				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 19/08/2025 Spot Bond					0.00000	102.28332				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.77256				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/08/2025 Spot Bond					0.00000	102.19262				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>	
CLN652 On 19/08/2025 Spot Bond					0.00000	102.19262				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN654 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>	
CLN655 On 22/03/2030 Spot Bond					0.00000	101.80490				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 20/06/2025 Spot Bond					0.00000	101.35987				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.95459				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>	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.57444				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2024 Spot Bond					0.00000	131.98800				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 20/12/2023 Spot Bond					0.00000	155.85600				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>	
CLN665 On 02/04/2026 Spot Bond					0.00000	103.82752				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	102.45860				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 18/09/2024 Spot Bond					0.00000	102.10057				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>	
CLN668 On 19/08/2025 Spot Bond					0.00000	102.33369				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 31/01/2025 Spot Bond			6.31497	164.44889	6.31497	133.61275				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN671 On 31/01/2025 Spot Bond			6.31497	164.44889	6.31497	133.61362				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>	
CLN672 On 19/08/2025 Spot Bond					0.00000	102.36391				0.00	0	
<b>Total CLN672 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN672</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	102.44450				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>	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.18934				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 19/08/2025 Spot Bond					0.00000	103.80122				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.52008				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 21/12/2026 Spot Bond					0.00000	101.16481				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/12/2026 Spot Bond					0.00000	101.18250				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 12/02/2025 Spot Bond					0.00000	102.37293				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.29984				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	101.29963				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	104.96448				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	101.01065				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN692 On 21/12/2026 Spot Bond					0.00000	101.21015				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 17/05/2025 Spot Bond					0.00000	102.50201				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.84300				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	87.37363				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN699 On 21/12/2026 Spot Bond					0.00000	105.37230				0.00	600,000,000	300,000,000
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For CLN699</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.32898				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 12/02/2025 Spot Bond					0.00000	102.47043				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.38894				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 19/08/2025 Spot Bond					0.00000	102.48478				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.94847				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.19030				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.48293				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.72065				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 11/03/2024 Spot Bond					0.00000	101.31815				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>	
CLN713 On 12/02/2024 Spot Bond					0.00000	102.04984				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>	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.19894				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>	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.19894				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>	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.19894				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>	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.54203				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.34259				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.55960				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	79.87552				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	101.63341				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.57119				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.14478				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>	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.14478				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.14478				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.15584				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.15584				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.15584				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.01586				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.03014				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.65359				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.21011				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.35613				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN736 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	94.01729				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>	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.51310				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>	
CLN739 On 20/06/2026 Spot Bond					0.00000	121.99300				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>	
CLN740 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	92.82551				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>	
CLN741 On 19/08/2025 Spot Bond					0.00000	102.17246				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>	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.06347				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>	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.76507				0.00	400,000,000	200,000,000
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For CLN743</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
CLN744 On 31/01/2030 Spot Bond					0.00000	99.10810				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.25837				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>	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.76940				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>	
CLN747 On 21/12/2023 Spot Bond					0.00000	101.20610				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>	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.02934				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/07/2024 Spot Bond					0.00000	101.70672				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	101.54294				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	100.80876				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	102.37949				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.01974				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>	
CLN754 On 31/01/2030 Spot Bond					0.00000	98.42036				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN755 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>	
CLN758 On 22/04/2026 Spot Bond					0.00000	100.18244				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>	
CLN761 On 31/07/2024 Spot Bond					0.00000	101.16343				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>	
CLN762 On 12/02/2025 Spot Bond					0.00000	102.19680				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>	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.27765				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 31/07/2024 Spot Bond			9.57000	9.57000	9.57000	92.55317				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>	
CLN765 On 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.01974				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.19487				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	98.28100				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 31/07/2024 Spot Bond					0.00000	108.77119				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	85.42776				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	90.67225				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 28/08/2028 Spot Bond					0.00000	103.24906				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.03017				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 15/09/2028 Spot Bond			5.50500	5.50500	5.50500	110.86539				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN776 On 31/05/2026 Spot Bond					0.00000	101.87357				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>	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/08/2026 Spot Bond					0.00000	102.10899				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.02701				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.02713				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 19/08/2025 Spot Bond					0.00000	104.78299				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>	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.02775				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.02802				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.01474				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>	
CLN787 On 30/09/2026 Spot Bond					0.00000	101.01474				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	114.22295				0.00	0	
<b>Total CLN788 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN789 On 31/01/2027 Spot Bond					0.00000	114.05562				0.00	0	
<b>Total CLN789 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.02964				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>	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.84480				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.02964				0.00	0	
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.71468				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>	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.02964				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	101.01481				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	100.02964				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	100.02979				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	100.02964				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	100.02946				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	101.96603				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	85.72889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN802 On 31/01/2025 Spot Bond					0.00000	106.83831				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>	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.02721				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.02970				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.97458				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.02799				0.00	0	
<b>Total CLN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN808</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			9.30000	97.90977	9.30000	97.88545				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.15051				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.80600				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 31/01/2025 Spot Bond					0.00000	100.02964				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.02987				0.00	0	
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.02970				0.00	0	
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN818 On 31/01/2030 Spot Bond					0.00000	100.02701				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	100.02964				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	100.02987				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	101.01482				0.00	0	3,000,000.00
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000.00</b>
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000.00</b>
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.02987				0.00	0	
<b>Total CLN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN824</b>										<b>0.00</b>	<b>0</b>	
CLN825 On 31/07/2025 Spot Bond					0.00000	100.02987				0.00	0	
<b>Total CLN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN825</b>										<b>0.00</b>	<b>0</b>	
CLN826 On 31/07/2027 Spot Bond					0.00000	100.02950				0.00	0	
<b>Total CLN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN826</b>										<b>0.00</b>	<b>0</b>	
CLN827 On 31/07/2025 Spot Bond					0.00000	100.02987				0.00	0	
<b>Total CLN827 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN827</b>										<b>0.00</b>	<b>0</b>	
CLN828 On 31/08/2024 Spot Bond					0.00000	90.99728				0.00	0	
<b>Total CLN828 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN828</b>										<b>0.00</b>	<b>0</b>	
CLN829 On 31/01/2025 Spot Bond					0.00000	100.02964				0.00	0	
<b>Total CLN829 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN829</b>										<b>0.00</b>	<b>0</b>	
CLN83 On 31/07/2026 Spot Bond					0.00000	102.02856				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>	
CLN83 On 31/05/2025 Spot Bond					0.00000	101.66648				0.00	0	
<b>Total CLN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN831</b>										<b>0.00</b>	<b>0</b>	
CLN83 On 31/07/2027 Spot Bond					0.00000	100.02950				0.00	0	
<b>Total CLN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN832</b>										<b>0.00</b>	<b>0</b>	
CLN83 On 31/01/2030 Spot Bond			9.42000	9.42000	9.42000	101.13416				0.00	0	
<b>Total CLN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN833</b>										<b>0.00</b>	<b>0</b>	
CLN83 On 31/08/2025 Spot Bond					0.00000	101.95755				0.00	0	
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	
CLN83 On 31/08/2026 Spot Bond					0.00000	101.95770				0.00	0	
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN835</b>										<b>0.00</b>	<b>0</b>	
CLN83 On 31/08/2027 Spot Bond					0.00000	101.95770				0.00	0	
<b>Total CLN836 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN836</b>										<b>0.00</b>	<b>0</b>	
CLN83 On 31/08/2029 Spot Bond					0.00000	101.95758				0.00	0	
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN837</b>										<b>0.00</b>	<b>0</b>	
CLN83 On 31/03/2027 Spot Bond					0.00000	101.01681				0.00	0	
<b>Total CLN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN838</b>										<b>0.00</b>	<b>0</b>	
CLN83 On 20/06/2027 Spot Bond					0.00000	101.21587				0.00	0	
<b>Total CLN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN839</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 20/07/2026 Spot Bond					0.00000	103.12390				0.00	0	
<b>Total CLN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN841</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 20/07/2026 Spot Bond					0.00000	104.01780				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN842</b>										<b>0.00</b>	<b>0</b>	
CLN842 On 20/07/2026 Spot Bond					0.00000	102.46140				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>	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.56465				0.00	0	
<b>Total CLN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN844</b>										<b>0.00</b>	<b>0</b>	
CLN844 On 31/03/2025 Spot Bond					0.00000	101.01482				0.00	0	
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.01480				0.00	0	
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.01441				0.00	0	
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.03155				0.00	0	
<b>Total CLN850 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN850</b>										<b>0.00</b>	<b>0</b>	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.22717				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	101.22380				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	101.27138				0.00	0	
<b>Total CLN853 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN853</b>										<b>0.00</b>	<b>0</b>	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.34268				0.00	0	
<b>Total CLN854 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN854</b>										<b>0.00</b>	<b>0</b>	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.36530				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN856 On 23/09/2026 Spot Bond					0.00000	101.25260				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>	
CLN857 On 06/08/2023 Spot Bond					0.00000	99.71140				0.00	0	
<b>Total CLN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN857</b>										<b>0.00</b>	<b>0</b>	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	86.90101				0.00	0	
<b>Total CLN858 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN858</b>										<b>0.00</b>	<b>0</b>	
CLN860 On 31/07/2025 Spot Bond					0.00000	100.02987				0.00	0	
<b>Total CLN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN860</b>										<b>0.00</b>	<b>0</b>	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.28043				0.00	0	
<b>Total CLN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN861</b>										<b>0.00</b>	<b>0</b>	
CLN862 On 20/06/2027 Spot Bond					0.00000	101.21247				0.00	0	
<b>Total CLN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN862</b>										<b>0.00</b>	<b>0</b>	
CLN863 On 09/03/2028 Spot Bond					0.00000	101.53389				0.00	0	
<b>Total CLN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN863</b>										<b>0.00</b>	<b>0</b>	
CLN864 On 31/07/2025 Spot Bond					0.00000	111.41200				0.00	0	
<b>Total CLN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN864</b>										<b>0.00</b>	<b>0</b>	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	102.24960				0.00	0	
<b>Total CLN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN865</b>										<b>0.00</b>	<b>0</b>	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	102.78610				0.00	0	
<b>Total CLN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN866</b>										<b>0.00</b>	<b>0</b>	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.03225				0.00	0	
<b>Total CLN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN867</b>										<b>0.00</b>	<b>0</b>	
CLN868 On 31/07/2024 Spot Bond			7.00000	7.00000	7.00000	86.14222				0.00	0	
<b>Total CLN868 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN868</b>										<b>0.00</b>	<b>0</b>	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.02668				0.00	0	
<b>Total CLN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN869</b>										<b>0.00</b>	<b>0</b>	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.02679				0.00	0	
<b>Total CLN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN870</b>										<b>0.00</b>	<b>0</b>	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.02667				0.00	0	
<b>Total CLN871 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN871</b>										<b>0.00</b>	<b>0</b>	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.41192				0.00	0	
<b>Total CLN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN872</b>										<b>0.00</b>	<b>0</b>	
CLN873 On 31/08/2025 Spot Bond					0.00000	101.95755				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	101.24080				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	100.03644				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	100.03644				0.00	0	
<b>Total CLN876 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN876</b>										<b>0.00</b>	<b>0</b>	
CLN877 On 31/01/2030 Spot Bond					0.00000	101.36199				0.00	0	
<b>Total CLN877 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN877</b>										<b>0.00</b>	<b>0</b>	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.84384				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	100.83994				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	100.83994				0.00	0	
<b>Total CLN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN880</b>										<b>0.00</b>	<b>0</b>	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.50540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN881</b>										<b>0.00</b>	<b>0</b>	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.02640				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>	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.28931				0.00	0	
<b>Total CLN883 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN883</b>										<b>0.00</b>	<b>0</b>	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.09876				0.00	0	
<b>Total CLN884 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN884</b>										<b>0.00</b>	<b>0</b>	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.09876				0.00	0	
<b>Total CLN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN885</b>										<b>0.00</b>	<b>0</b>	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	80.92235				0.00	0	
<b>Total CLN886 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN886</b>										<b>0.00</b>	<b>0</b>	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	81.06932				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			5.79000	5.79000	5.79000	129.41536				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	109.56277				0.00	0	
<b>Total CLN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN889</b>										<b>0.00</b>	<b>0</b>	
CLN889 On 20/12/2027 Spot Bond					0.00000	101.33709				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	101.27823				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN893 On 31/07/2025 Spot Bond					0.00000	100.02987				0.00	0	
<b>Total CLN893 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN893</b>										<b>0.00</b>	<b>0</b>	
CLN894 On 20/12/2025 Spot Bond					0.00000	101.24859				0.00	0	
<b>Total CLN894 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN894</b>										<b>0.00</b>	<b>0</b>	
CLN895 On 31/08/2025 Spot Bond					0.00000	101.95755				0.00	0	
<b>Total CLN895 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN895</b>										<b>0.00</b>	<b>0</b>	
CLN896 On 30/09/2027 Spot Bond					0.00000	101.01473				0.00	0	
<b>Total CLN896 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN896</b>										<b>0.00</b>	<b>0</b>	
CLN897 On 02/04/2026 Spot Bond					0.00000	100.80872				0.00	0	
<b>Total CLN897 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN897</b>										<b>0.00</b>	<b>0</b>	
CLN898 On 31/08/2025 Spot Bond					0.00000	102.36500				0.00	0	
<b>Total CLN898 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN898</b>										<b>0.00</b>	<b>0</b>	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.43413				0.00	0	
<b>Total CLN899 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN899</b>										<b>0.00</b>	<b>0</b>	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.94671				0.00	0	
<b>Total CLN900 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN900</b>										<b>0.00</b>	<b>0</b>	
CLN901 On 20/12/2027 Spot Bond			11.46000	11.46000	11.46000	103.51769				0.00	0	
<b>Total CLN901 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN901</b>										<b>0.00</b>	<b>0</b>	
CLN902 On 20/12/2027 Spot Bond					0.00000	102.71750				0.00	0	
<b>Total CLN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN902</b>										<b>0.00</b>	<b>0</b>	
CLN903 On 20/12/2027 Spot Bond			11.08000	11.08000	11.08000	101.68121				0.00	0	
<b>Total CLN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN903</b>										<b>0.00</b>	<b>0</b>	
CLN904 On 15/09/2029 Spot Bond					0.00000	101.53310				0.00	0	
<b>Total CLN904 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN904</b>										<b>0.00</b>	<b>0</b>	
CLN904 On 20/12/2029 Spot Bond					0.00000	101.41047				0.00	0	
<b>Total CLN905 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN905</b>										<b>0.00</b>	<b>0</b>	
CLN905 On 20/12/2027 Spot Bond					0.00000	101.32917				0.00	0	
<b>Total CLN906 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN906</b>										<b>0.00</b>	<b>0</b>	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.62852				0.00	0	
<b>Total CLN907 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN907</b>										<b>0.00</b>	<b>0</b>	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.51660				0.00	0	
<b>Total CLN908 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN908</b>										<b>0.00</b>	<b>0</b>	
CLN908 On 20/12/2027 Spot Bond					0.00000	101.01890				0.00	0	
<b>Total CLN909 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN909</b>										<b>0.00</b>	<b>0</b>	
CLN909 On 20/06/2024 Spot Bond					0.00000	101.33724				0.00	0	
<b>Total CLN910 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN910</b>										<b>0.00</b>	<b>0</b>	
CLN910 On 06/08/2023 Spot Bond					0.00000	99.75943				0.00	0	
<b>Total CLN911 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN911</b>										<b>0.00</b>	<b>0</b>	
CLN911 On 31/01/2026 Spot Bond					0.00000	100.02934				0.00	0	
<b>Total CLN912 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN912</b>										<b>0.00</b>	<b>0</b>	
CLN912 On 20/12/2027 Spot Bond					0.00000	101.33000				0.00	0	
<b>Total CLN913 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN913</b>										<b>0.00</b>	<b>0</b>	
CLN913 On 20/12/2027 Spot Bond					0.00000	101.69540				0.00	0	
<b>Total CLN914 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN914</b>										<b>0.00</b>	<b>0</b>	
CLN914 On 20/12/2032 Spot Bond					0.00000	101.52329				0.00	0	
<b>Total CLN915 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN915</b>										<b>0.00</b>	<b>0</b>	
CLN915 On 20/12/2027 Spot Bond					0.00000	103.03210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN916 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN916</b>										<b>0.00</b>	<b>0</b>	
CLN916 On 28/02/2027 Spot Bond					0.00000	101.89075				0.00	0	
<b>Total CLN917 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN917</b>										<b>0.00</b>	<b>0</b>	
CLN917 On 20/12/2027 Spot Bond					0.00000	101.21932				0.00	0	
<b>Total CLN918 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN918</b>										<b>0.00</b>	<b>0</b>	
CLN918 On 28/07/2027 Spot Bond					0.00000	101.95777				0.00	0	
<b>Total CLN919 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN919</b>										<b>0.00</b>	<b>0</b>	
CLN919 On 29/02/2028 Spot Bond					0.00000	101.95777				0.00	0	
<b>Total CLN920 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN920</b>										<b>0.00</b>	<b>0</b>	
CLN920 On 28/02/2026 Spot Bond					0.00000	101.95763				0.00	0	
<b>Total CLN921 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN921</b>										<b>0.00</b>	<b>0</b>	
CLN921 On 28/02/2026 Spot Bond					0.00000	101.95763				0.00	0	
<b>Total CLN922 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN922</b>										<b>0.00</b>	<b>0</b>	
CLN922 On 20/06/2030 Spot Bond					0.00000	101.47721				0.00	0	
<b>Total CLN923 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN923</b>										<b>0.00</b>	<b>0</b>	
CLN923 On 20/06/2028 Spot Bond					0.00000	101.39697				0.00	0	
<b>Total CLN924 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN924</b>										<b>0.00</b>	<b>0</b>	
CLN924 On 20/06/2028 Spot Bond					0.00000	101.40488				0.00	0	
<b>Total CLN925 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN925</b>										<b>0.00</b>	<b>0</b>	
CLN925 On 20/06/2028 Spot Bond					0.00000	101.41619				0.00	0	
<b>Total CLN926 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN926</b>										<b>0.00</b>	<b>0</b>	
CLN926 On 20/06/2028 Spot Bond					0.00000	101.41054				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN92{ On 31/01/2026 Spot Bond					0.00000	100.02934				0.00	0	
<b>Total CLN928 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN928</b>										<b>0.00</b>	<b>0</b>	
CLN92{ On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN929 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN929</b>										<b>0.00</b>	<b>0</b>	
CLN93{ On 20/12/2023 Spot Bond					0.00000	99.26400				0.00	0	
<b>Total CLN930 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN930</b>										<b>0.00</b>	<b>0</b>	
CLN93{ On 20/06/2028 Spot Bond					0.00000	100.81630				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	101.42184				0.00	0	
<b>Total CLN932 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN932</b>										<b>0.00</b>	<b>0</b>	
CLN93{ On 20/06/2028 Spot Bond			12.45500	12.45500	12.45500	100.45484				0.00	0	
<b>Total CLN933 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN933</b>										<b>0.00</b>	<b>0</b>	
CLN93{ On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN934 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN934</b>										<b>0.00</b>	<b>0</b>	
CLN93{ On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN935 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN935</b>										<b>0.00</b>	<b>0</b>	
CLN93{ On 20/03/2026 Spot Bond					0.00000	101.66504				0.00	0	
<b>Total CLN936 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN936</b>										<b>0.00</b>	<b>0</b>	
CLN93{ On 20/03/2025 Spot Bond					0.00000	98.08800				0.00	0	
<b>Total CLN937 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN937</b>										<b>0.00</b>	<b>0</b>	
CLN93{ On 20/03/2027 Spot Bond					0.00000	100.15100				0.00	0	
<b>Total CLN938 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN938</b>										<b>0.00</b>	<b>0</b>	
CLN93{ On 20/06/2028 Spot Bond					0.00000	101.17961				0.00	0	
<b>Total CLN939 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 CLN939</b>										<b>0.00</b>	<b>0</b>	
CLN94 On 20/03/2026 Spot Bond					0.00000	101.55217				0.00	0	
<b>Total CLN940 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN940</b>										<b>0.00</b>	<b>0</b>	
CLN94 On 20/06/2030 Spot Bond					0.00000	101.50093				0.00	0	
<b>Total CLN941 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN941</b>										<b>0.00</b>	<b>0</b>	
CLN94 On 31/03/2031 Spot Bond					0.00000	101.01465				0.00	0	
<b>Total CLN942 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN942</b>										<b>0.00</b>	<b>0</b>	
CLN94 On 31/03/2031 Spot Bond					0.00000	101.01465				0.00	0	
<b>Total CLN943 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN943</b>										<b>0.00</b>	<b>0</b>	
CLN94 On 31/03/2028 Spot Bond					0.00000	101.01668				0.00	0	
<b>Total CLN944 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN944</b>										<b>0.00</b>	<b>0</b>	
CLN94 On 20/06/2028 Spot Bond					0.00000	101.33137				0.00	0	
<b>Total CLN945 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN945</b>										<b>0.00</b>	<b>0</b>	
CLN94 On 20/06/2028 Spot Bond					0.00000	101.17281				0.00	0	
<b>Total CLN946 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN946</b>										<b>0.00</b>	<b>0</b>	
CLN94 On 20/06/2028 Spot Bond					0.00000	101.34834				0.00	0	
<b>Total CLN947 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN947</b>										<b>0.00</b>	<b>0</b>	
CLN94 On 20/06/2030 Spot Bond					0.00000	101.47834				0.00	0	
<b>Total CLN948 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN948</b>										<b>0.00</b>	<b>0</b>	
CLN94 On 20/06/2028 Spot Bond					0.00000	101.38227				0.00	0	
<b>Total CLN949 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN949</b>										<b>0.00</b>	<b>0</b>	
CLN95 On 20/06/2028 Spot Bond					0.00000	101.54607				0.00	0	
<b>Total CLN950 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN950</b>										<b>0.00</b>	<b>0</b>	
CLN95 On 31/03/2026 Spot Bond					0.00000	101.01481				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN951 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN951</b>										<b>0.00</b>	<b>0</b>	
CLN951 On 23/09/2026 Spot Bond					0.00000	101.21377				0.00	0	
<b>Total CLN952 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN952</b>										<b>0.00</b>	<b>0</b>	
CLN952 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN953 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN953</b>										<b>0.00</b>	<b>0</b>	
CLN953 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN954 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN954</b>										<b>0.00</b>	<b>0</b>	
CLN954 On 20/06/2028 Spot Bond					0.00000	101.40488				0.00	0	
<b>Total CLN955 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN955</b>										<b>0.00</b>	<b>0</b>	
CLN955 On 20/06/2028 Spot Bond					0.00000	101.22803				0.00	0	
<b>Total CLN956 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN956</b>										<b>0.00</b>	<b>0</b>	
CLN956 On 20/06/2028 Spot Bond					0.00000	101.34834				0.00	0	
<b>Total CLN957 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN957</b>										<b>0.00</b>	<b>0</b>	
CLN957 On 31/08/2027 Spot Bond					0.00000	101.81390				0.00	0	
<b>Total CLN958 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN958</b>										<b>0.00</b>	<b>0</b>	
CLN958 On 31/08/2028 Spot Bond					0.00000	101.73237				0.00	0	
<b>Total CLN959 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN959</b>										<b>0.00</b>	<b>0</b>	
CLN959 On 30/09/2026 Spot Bond					0.00000	101.13830				0.00	0	
<b>Total CLN960 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN960</b>										<b>0.00</b>	<b>0</b>	
CLN960 On 20/06/2026 Spot Bond					0.00000	100.87224				0.00	0	
<b>Total CLN961 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN961</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			11.28500	101.66532	11.28500	101.63483				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
COJG0 On 09/06/2024 Spot Bond			11.41500	100.49581	11.41500	100.46533				0.00	0	2,750,000,00
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,750,000,00</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>2,750,000,00</b>
COT02 On 03/04/2028 Spot Bond			13.05500	93.58316	13.05500	93.55083				0.00	0	
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	
COT03 On 05/06/2028 Spot Bond			11.64500	93.55413	11.64500	93.52521				0.00	0	
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.84821				0.00	0	
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	
DSY03 On 21/11/2024 Spot Bond			10.39500	10.39500	10.39500	102.09244				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.64682				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	102.01965				0.00	0	
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.62522				0.00	600,000,000	300,000,00
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	102.26312				0.00	0	
<b>Total DSY07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY07</b>										<b>0.00</b>	<b>0</b>	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.23378				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	101.24567				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	101.47645				0.00	0	
<b>Total DTF004 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 DTF004</b>										<b>0.00</b>	<b>0</b>	
DTF004 On 15/06/2024 Spot Bond					0.00000	101.20325				0.00	0	
<b>Total DTF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF005</b>										<b>0.00</b>	<b>0</b>	
DTF005 On 15/06/2026 Spot Bond					0.00000	101.23262				0.00	0	
<b>Total DTF006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF006</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			9.39500	104.56072	9.39500	104.53420				0.00	0	40,000,00
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	104.40742	9.69000	104.38013				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.40742	9.69000	104.38013				0.00	0	
<b>Total DV24/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24/R2023</b>										<b>0.00</b>	<b>0</b>	
DV27 On 02/02/2027 Spot Bond			10.59500	96.62254	10.59500	96.59500				0.00	0	
<b>Total DV27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV27</b>										<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			10.72000	102.05090	10.72000	102.02147				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.59350	10.10000	104.56503				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.59350	10.10000	104.56503				0.00	0	
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.69255				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.92696				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	100.79252				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.89420				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 DVF27</b>										<b>0.00</b>	<b>0</b>	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.15173				0.00	0	
<b>Total DVF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.53069				0.00	60,000,000	4,130,000,00
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>4,130,000,00</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>60,000,000</b>	<b>4,130,000,00</b>
DVFB2 On 31/05/2024 Spot Bond					0.00000	101.77607				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.97400				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.97723				0.00	180,000,000	90,000,00
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,00</b>
<b>Total For DVFB28</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,00</b>
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.29381				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2023 Spot Bond					0.00000	102.13803				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	104.36430				0.00	0	1,500,000,00
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
DVFC2 On 15/12/2026 Spot Bond					0.00000	103.96405				0.00	60,000,000	30,000,00
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
<b>Total For DVFC26</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
DVFC2 On 15/12/2028 Spot Bond					0.00000	105.03158				0.00	0	
<b>Total DVFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC28</b>										<b>0.00</b>	<b>0</b>	
ECN32 On 14/03/2032 Spot Bond			5.91000	120.28425	5.91000	120.25812				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			5.87000	101.65473	5.87000	101.63275				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	152.67250	2.25000	152.65421				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			5.35500	158.41429	5.35500	158.38221				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			5.25000	142.95156	5.25000	142.92301				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			5.25000	136.64714	5.25000	136.61982				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			5.73000	122.63719	5.73000	122.61103				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			5.74000	105.62196	5.74000	105.59947				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	152.67250	2.25000	152.65421				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	200.39153				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	197.14167				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	184.68066				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	153.77739				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN007 On 17/06/2025 Spot Bond					0.00000	152.74610				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	148.66721				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	138.23754				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	133.08205				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	135.18725				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	112.08730				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN019 On 02/04/2027 Spot Bond					0.00000	110.68129				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	121.69580				0.00	0	
<b>Total ELN020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN020</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			10.70500	101.96163	10.70500	101.93274				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			13.07000	13.07000	13.07000	93.94701				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			13.12000	13.12000	13.12000	97.45949				0.00	0	666,666,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			10.79500	10.79500	10.79500	100.43963				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			10.79500	10.79500	10.79500	100.04926				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			12.60500	12.60500	12.60500	96.20583				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			11.70500	11.70500	11.70500	98.41020				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			15.10500	15.10500	15.10500	91.39586				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.52751				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.63976				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.74846				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.65609				0.00	0	300,000,00
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
EPF023 On 07/09/2026 Spot Bond					0.00000	101.57955				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.75823				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	101.41006				0.00	0	
<b>Total EPF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF025</b>										<b>0.00</b>	<b>0</b>	
EPF026 On 10/11/2025 Spot Bond					0.00000	99.75913				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EPF026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF026</b>										<b>0.00</b>	<b>0</b>	
EPFC5: On 10/11/2023 Spot Bond					0.00000	99.76890				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>	
EPFC5: On 14/03/2024 Spot Bond					0.00000	101.27430				0.00	0	
<b>Total EPFC53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC53</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 03/06/2024 Spot Bond					0.00000	102.02411				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 16/04/2025 Spot Bond					0.00000	101.06624				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.57926				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.02704				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 22/06/2024 Spot Bond					0.00000	101.12146				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.62187				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT01: On 12/11/2024 Spot Bond					0.00000	102.41594				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	
EQT01: On 11/11/2023 Spot Bond					0.00000	99.74885				0.00	0	
<b>Total EQT011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT011</b>										<b>0.00</b>	<b>0</b>	
EQT01: On 11/11/2025 Spot Bond					0.00000	99.73871				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT01' On 11/11/2027 Spot Bond					0.00000	100.22159				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	102.06723				0.00	0	
<b>Total ERS3B8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B8</b>										<b>0.00</b>	<b>0</b>	
ERS3B' On 17/05/2027 Spot Bond					0.00000	102.12956				0.00	0	
<b>Total ERS3B9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B9</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2025 Spot Bond					0.00000	102.09830				0.00	0	
<b>Total ERS3C8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C8</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2027 Spot Bond					0.00000	102.16064				0.00	0	
<b>Total ERS3C9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C9</b>										<b>0.00</b>	<b>0</b>	
ERSA2' On 17/08/2023 Spot Bond					0.00000	102.09863				0.00	0	
<b>Total ERSA28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>										<b>0.00</b>	<b>0</b>	
ERSA2' On 17/05/2025 Spot Bond					0.00000	102.05837				0.00	0	
<b>Total ERSA29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA29</b>										<b>0.00</b>	<b>0</b>	
ERSA3' On 17/05/2027 Spot Bond					0.00000	102.08812				0.00	0	
<b>Total ERSA30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA30</b>										<b>0.00</b>	<b>0</b>	
ERSA3 On 17/02/2028 Spot Bond					0.00000	102.12935				0.00	0	
<b>Total ERSA31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA31</b>										<b>0.00</b>	<b>0</b>	
ERSB1' On 17/02/2028 Spot Bond					0.00000	102.17077				0.00	0	
<b>Total ERSB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSB10</b>										<b>0.00</b>	<b>0</b>	
ERSC1 On 17/02/2028 Spot Bond					0.00000	102.20183				0.00	0	
<b>Total ERSC10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSC10</b>										<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			9.59500	98.57448	9.59500	98.54924			149,468,991,000.00		15,577,800	2,828,669,200
<b>Total ES26 SPOT</b>									<b>149,468,991,000.00</b>		<b>15,577,800</b>	<b>2,828,669,200</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 ES26</b>									<b>149,468,991,000.00</b>	<b>15,577,800</b>	<b>2,828,669,20</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	102.59985	7.85000	102.57826			0.00	0	
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			12.28500	75.53834	12.33000	75.30747			174,017,025,000.00	14,165,000	2,513,923,60
<b>Total ES33 SPOT</b>									<b>174,017,025,000.00</b>	<b>14,165,000</b>	<b>2,513,923,60</b>
<b>Total For ES33</b>									<b>174,017,025,000.00</b>	<b>14,165,000</b>	<b>2,513,923,60</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	102.84066	7.50000	102.82008			0.00	0	
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			12.74500	72.25196	12.82000	71.83209			112,041,295,000.00	8,791,000	213,927,00
<b>Total ES42 SPOT</b>									<b>112,041,295,000.00</b>	<b>8,791,000</b>	<b>213,927,00</b>
<b>Total For ES42</b>									<b>112,041,295,000.00</b>	<b>8,791,000</b>	<b>213,927,00</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.27721	8.50000	102.25394			0.00	0	
<b>Total ES42/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>									<b>0.00</b>	<b>0</b>	
ETK001 On 03/06/2032 Spot Bond			11.59500	11.59500	11.59500	99.44273			0.00	0	
<b>Total ETK001 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ETK001</b>									<b>0.00</b>	<b>0</b>	
ETK002 On 03/06/2037 Spot Bond			14.61500	14.61500	14.61500	92.52605			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	102.01917			0.00	0	
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>									<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	102.12385			0.00	0	
<b>Total FIFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>									<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.02705			0.00	0	
<b>Total FIFB18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>									<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.73650			0.00	0	
<b>Total FIFB19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>									<b>0.00</b>	<b>0</b>	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.91368			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FIFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB20</b>										<b>0.00</b>	<b>0</b>	
FIFB21 On 09/06/2026 Spot Bond					0.00000	101.47936				0.00	0	
<b>Total FIFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB21</b>										<b>0.00</b>	<b>0</b>	
FIFB22 On 09/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB22</b>										<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.93179				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.57528				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.74052				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	101.98989				0.00	0	
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG04</b>										<b>0.00</b>	<b>0</b>	
FIFG05 On 22/08/2027 Spot Bond					0.00000	102.00926				0.00	0	
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG05</b>										<b>0.00</b>	<b>0</b>	
FRB17 On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	100.43434				0.00	0	330,000,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	104.28336				0.00	70,000,000	4,535,000,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>70,000,000</b>	<b>4,535,000,00</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>70,000,000</b>	<b>4,535,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	102.36270				0.00	0	
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB27 On 03/06/2026 Spot Bond			9.37500	103.63408	9.37500	103.60814				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	105.54880				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	102.19180				0.00	0	
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB29</b>										<b>0.00</b>	<b>0</b>	
FRB30 On 19/04/2026 Spot Bond			9.29500	99.63744	9.29500	99.61271				0.00	0	52,800,00
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>52,800,00</b>
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	<b>52,800,00</b>
FRB31 On 24/11/2026 Spot Bond					0.00000	102.61003				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	101.93624				0.00	0	
<b>Total FRB32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB32</b>										<b>0.00</b>	<b>0</b>	
FRB33 On 29/09/2029 Spot Bond					0.00000	102.18288				0.00	0	
<b>Total FRB33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB33</b>										<b>0.00</b>	<b>0</b>	
FRB34 On 02/06/2028 Spot Bond					0.00000	103.21560				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	100.23272				0.00	0	
<b>Total FRB35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB35</b>										<b>0.00</b>	<b>0</b>	
FRB36 On 14/09/2028 Spot Bond					0.00000	101.48984				0.00	0	
<b>Total FRB36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB36</b>										<b>0.00</b>	<b>0</b>	
FRB37 On 26/02/2029 Spot Bond					0.00000	100.17074				0.00	0	
<b>Total FRB37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB37</b>										<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			5.01200	333.29675	5.01200	333.23211				0.00	0	400,000,00
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</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 FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
FRBI25 On 31/01/2025 Spot Bond			4.83000	4.83000	4.83000	167.96966				0.00	0	
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			5.10000	217.92525	5.10000	217.88241				0.00	0	
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			5.37500	5.37500	5.37500	117.20973				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			5.75000	5.75000	5.75000	231.26516				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			5.76500	98.70841	5.76500	98.68726				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			5.79000	96.68549	5.79000	96.66479				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			9.37000	9.37000	9.37000	89.34457				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			9.36000	9.36000	9.36000	88.41683				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			5.88000	5.88000	5.88000	165.44309				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC181 On 06/08/2023 Spot Bond					0.00000	102.36483				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>	
FRC251 On 17/07/2027 Spot Bond					0.00000	101.58190				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.68245				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.72092				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 11/11/2024 Spot Bond					0.00000	102.65625				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond					0.00000	102.14615				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond					0.00000	102.16745				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.55477				0.00	400,000,000	200,000,000
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
FRC30: On 11/11/2024 Spot Bond					0.00000	103.39612				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	101.99154				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	102.67965				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.44915				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	101.18425				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31(On 20/12/2024 Spot Bond					0.00000	101.27827				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.34856				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31(On 13/10/2026 Spot Bond					0.00000	100.55603				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.41026				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	100.02757				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	101.26921				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC31(On 20/12/2026 Spot Bond					0.00000	101.05723				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC32(On 20/12/2024 Spot Bond					0.00000	101.42985				0.00	400,000,000	200,000,000
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For FRC323</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
FRC32(On 20/06/2026 Spot Bond					0.00000	101.28598				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC32(On 02/04/2024 Spot Bond					0.00000	100.81264				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	102.21984				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC33(On 31/05/2024 Spot Bond					0.00000	102.04797				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 07/12/2023 Spot Bond					0.00000	101.59800				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>	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.98415				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.44262				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>	
FRC342 On 20/12/2025 Spot Bond					0.00000	101.09518				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>	
FRC347 On 27/03/2024 Spot Bond					0.00000	101.49842				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>	
FRC348 On 31/01/2026 Spot Bond					0.00000	100.74609				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>	
FRC349 On 31/01/2026 Spot Bond					0.00000	100.13709				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>	
FRC350 On 31/07/2024 Spot Bond					0.00000	100.13052				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>	
FRC351 On 31/08/2023 Spot Bond					0.00000	101.87380				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>	
FRC352 On 31/01/2026 Spot Bond					0.00000	100.59308				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>	
FRC354 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>	
FRC355 On 31/01/2026 Spot Bond					0.00000	100.26720				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.05274				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.05246				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.07162				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>	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.02805				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>	
FRC361 On 31/03/2024 Spot Bond					0.00000	100.91519				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>	
FRC362 On 01/08/2026 Spot Bond					0.00000	99.89769				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>	
FRC363 On 28/02/2024 Spot Bond					0.00000	102.04547				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>	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.36984				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>	
FRC365 On 20/06/2026 Spot Bond					0.00000	92.74459				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>	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.95117				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>	
FRC368 On 20/06/2026 Spot Bond					0.00000	93.05649				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37( On 20/12/2026 Spot Bond					0.00000	101.20903				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC37( On 23/09/2023 Spot Bond					0.00000	101.27630				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 20/12/2026 Spot Bond					0.00000	99.03983				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 15/02/2025 Spot Bond					0.00000	102.01717				0.00	0	
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 15/02/2025 Spot Bond					0.00000	102.01717				0.00	0	
<b>Total FRC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 16/02/2025 Spot Bond					0.00000	101.99042				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 16/02/2025 Spot Bond					0.00000	101.99042				0.00	0	
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRC38( On 07/12/2023 Spot Bond					0.00000	101.67905				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC39( On 11/11/2024 Spot Bond					0.00000	102.42482				0.00	0	
<b>Total FRC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC393</b>										<b>0.00</b>	<b>0</b>	
FRC39( On 27/03/2024 Spot Bond					0.00000	101.11490				0.00	0	
<b>Total FRC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC394</b>										<b>0.00</b>	<b>0</b>	
FRC39( On 31/01/2027 Spot Bond					0.00000	100.02993				0.00	0	
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC395</b>										<b>0.00</b>	<b>0</b>	
FRC39( On 21/07/2025 Spot Bond					0.00000	100.32407				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 31/03/2024 Spot Bond					0.00000	100.61118				0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.33814				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 21/01/2030 Spot Bond					0.00000	100.35535				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 19/01/2027 Spot Bond					0.00000	99.58221				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 19/01/2027 Spot Bond					0.00000	96.54850				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 20/06/2027 Spot Bond					0.00000	102.71289				0.00	0	
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 19/05/2026 Spot Bond					0.00000	94.19273				0.00	0	
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC403</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 19/05/2026 Spot Bond					0.00000	91.91231				0.00	0	
<b>Total FRC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC404</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 19/01/2027 Spot Bond					0.00000	98.44239				0.00	0	
<b>Total FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 06/07/2027 Spot Bond					0.00000	100.86848				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 13/10/2026 Spot Bond					0.00000	100.60360				0.00	0	
<b>Total FRC407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC407</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 23/09/2025 Spot Bond					0.00000	100.10584				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC408 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC408</b>										<b>0.00</b>	<b>0</b>	
FRC408 On 23/09/2025 Spot Bond					0.00000	99.81065				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>	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.02997				0.00	0	
<b>Total FRC410 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC410</b>										<b>0.00</b>	<b>0</b>	
FRC410 On 31/05/2027 Spot Bond					0.00000	102.10832				0.00	0	
<b>Total FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	
FRC412 On 30/04/2029 Spot Bond					0.00000	100.03252				0.00	0	
<b>Total FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	
FRC413 On 31/05/2027 Spot Bond					0.00000	101.83479				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>	
FRC414 On 31/05/2025 Spot Bond					0.00000	102.04220				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>	
FRC415 On 20/06/2027 Spot Bond					0.00000	104.59199				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>	
FRC416 On 31/05/2027 Spot Bond					0.00000	102.10168				0.00	0	
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	
FRC418 On 30/04/2029 Spot Bond					0.00000	100.03232				0.00	0	
<b>Total FRC419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC419</b>										<b>0.00</b>	<b>0</b>	
FRC419 On 27/09/2028 Spot Bond					0.00000	101.22717				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>	
FRC421 On 27/09/2028 Spot Bond					0.00000	101.24594				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42: On 27/09/2028 Spot Bond					0.00000	101.24594				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	101.99176				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	101.01591				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	101.05886				0.00	0	
<b>Total FRC427 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC427</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 20/06/2027 Spot Bond					0.00000	101.33023				0.00	0	
<b>Total FRC428 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC428</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.73876				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	100.02990				0.00	0	
<b>Total FRC432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC432</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.80744				0.00	0	
<b>Total FRC433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC433</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.89159				0.00	0	
<b>Total FRC434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC434</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.90908				0.00	0	
<b>Total FRC435 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC435</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.32005				0.00	0	
<b>Total FRC436 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC436</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.49000				0.00	0	
<b>Total FRC438 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC438</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.50669				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	101.97461				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	101.97461				0.00	0	
<b>Total FRC442 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC442</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 20/12/2027 Spot Bond					0.00000	101.35972				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	101.25575				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	100.02799				0.00	0	
<b>Total FRC445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC445</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.95779				0.00	0	
<b>Total FRC446 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC446</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 15/03/2028 Spot Bond					0.00000	101.51455				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	101.95779				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	101.97461				0.00	0	
<b>Total FRC449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC449</b>										<b>0.00</b>	<b>0</b>	
FRC45: On 20/12/2030 Spot Bond					0.00000	101.37092				0.00	0	
<b>Total FRC450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC450</b>										<b>0.00</b>	<b>0</b>	
FRC45: On 28/06/2026 Spot Bond					0.00000	100.96868				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.02799				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	100.02772				0.00	0	
<b>Total FRC453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC453</b>										<b>0.00</b>	<b>0</b>	
FRC45: On 20/06/2028 Spot Bond					0.00000	101.22947				0.00	0	
<b>Total FRC454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC454</b>										<b>0.00</b>	<b>0</b>	
FRC45: On 21/01/2030 Spot Bond					0.00000	100.33348				0.00	0	
<b>Total FRC455 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC455</b>										<b>0.00</b>	<b>0</b>	
FRC45: On 18/04/2028 Spot Bond					0.00000	100.45591				0.00	0	
<b>Total FRC456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC456</b>										<b>0.00</b>	<b>0</b>	
FRC45: On 16/11/2027 Spot Bond					0.00000	102.13332				0.00	0	
<b>Total FRC457 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC457</b>										<b>0.00</b>	<b>0</b>	
FRC45: On 20/12/2029 Spot Bond					0.00000	101.30869				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	100.03181				0.00	0	
<b>Total FRC459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC459</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC460</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 30/04/2025 Spot Bond					0.00000	100.03180				0.00	0	
<b>Total FRC461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC461</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 30/04/2026 Spot Bond					0.00000	100.02997				0.00	0	
<b>Total FRC462 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC462</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC46: On 20/04/2032 Spot Bond					0.00000	100.39548				0.00	0	
<b>Total FRC463 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC463</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 20/03/2026 Spot Bond					0.00000	101.16160				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	102.34295				0.00	0	
<b>Total FRC465 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC465</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRC466 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC466</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 20/12/2023 Spot Bond					0.00000	101.25090				0.00	0	
<b>Total FRC467 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC467</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 31/08/2027 Spot Bond					0.00000	101.87367				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	100.02891				0.00	0	
<b>Total FRC469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC469</b>										<b>0.00</b>	<b>0</b>	
FRC47: On 07/12/2033 Spot Bond			9.93000	280.82980	9.93000	102.06868				0.00	0	
<b>Total FRC470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC470</b>										<b>0.00</b>	<b>0</b>	
FRC47: On 20/04/2027 Spot Bond					0.00000	102.25164				0.00	0	
<b>Total FRC471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC471</b>										<b>0.00</b>	<b>0</b>	
FRC47: On 30/04/2027 Spot Bond					0.00000	102.25164				0.00	0	
<b>Total FRC472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC472</b>										<b>0.00</b>	<b>0</b>	
FRC47: On 31/10/2028 Spot Bond					0.00000	102.18938				0.00	0	
<b>Total FRC473 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC473</b>										<b>0.00</b>	<b>0</b>	
FRC47: On 31/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC474 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC474</b>										<b>0.00</b>	<b>0</b>	
FRC474 On 31/07/2030 Spot Bond			4.61200	4.61200	4.61200	4.61200				0.00	0	
<b>Total FRC475 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC475</b>										<b>0.00</b>	<b>0</b>	
FRC475 On 20/06/2026 Spot Bond					0.00000	100.84974				0.00	0	
<b>Total FRC476 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC476</b>										<b>0.00</b>	<b>0</b>	
FRC476 On 20/06/2026 Spot Bond					0.00000	100.83407				0.00	0	
<b>Total FRC477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC477</b>										<b>0.00</b>	<b>0</b>	
FRC477 On 07/12/2033 Spot Bond					0.00000	101.01019				0.00	0	
<b>Total FRC478 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC478</b>										<b>0.00</b>	<b>0</b>	
FRC478 On 31/03/2032 Spot Bond					0.00000	100.57556				0.00	0	
<b>Total FRC479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC479</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			5.24000	112.95852	5.24000	112.93598				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			5.62000	117.10584	5.62000	117.08129				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	0.00000				0.00	0	200,000,00
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.43529				0.00	200,000,000	250,000,00
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>250,000,00</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>200,000,000</b>	<b>250,000,00</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.24583				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	103.19839				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.94137				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 20/04/2027 Spot Bond					0.00000	101.11279				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	102.30679				0.00	7,800,000,000	6,300,000,000
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>7,800,000,000</b>	<b>6,300,000,000</b>
<b>Total For FRJ28</b>										<b>0.00</b>	<b>7,800,000,000</b>	<b>6,300,000,000</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	103.71471				0.00	2,000,000,000	500,000,000
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>500,000,000</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>500,000,000</b>
FRJ29 On 20/04/2029 Spot Bond					0.00000	100.77412				0.00	0	
<b>Total FRJ29S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29S</b>										<b>0.00</b>	<b>0</b>	
FRJ30 On 23/03/2030 Spot Bond					0.00000	101.45752				0.00	0	
<b>Total FRJ30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ30</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.98006				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	101.56796				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>	
FRS10 On 15/01/2024 Spot Bond					0.00000	105.31805				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			5.70000	5.70000	5.70000	116.00615				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.11539				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			5.73000	115.63056	5.73000	115.60597				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10 <sub>On</sub> 07/12/2033 Spot Bond			5.63000	233.63199	5.63000	233.58275				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 <sub>On</sub> 31/01/2038 Spot Bond			5.92000	113.13381	5.92000	113.10918				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 <sub>On</sub> 07/12/2033 Spot Bond			5.63000	5.63000	5.63000	233.58275				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 <sub>On</sub> 31/01/2025 Spot Bond			4.98000	167.63784	4.98000	167.60556				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 <sub>On</sub> 31/01/2038 Spot Bond			3.70500	118.11541	3.70500	118.09665				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 <sub>On</sub> 31/01/2038 Spot Bond			5.67000	116.43252	5.67000	116.40796				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 <sub>On</sub> 07/12/2033 Spot Bond			5.75000	231.31463	5.75000	231.26516				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 <sub>On</sub> 07/12/2033 Spot Bond			5.75000	231.31463	5.75000	231.26516				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 <sub>On</sub> 31/01/2025 Spot Bond			4.96000	167.68624	4.96000	167.65404				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 <sub>On</sub> 07/12/2033 Spot Bond			5.83000	229.78495	5.83000	229.73530				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 <sub>On</sub> 31/01/2038 Spot Bond			5.87000	113.78460	5.87000	113.75999				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 <sub>On</sub> 31/03/2028 Spot Bond			5.30000	216.08072	5.30000	216.03710				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/01/2038 Spot Bond			6.62000	104.47137	6.62000	104.44672				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/03/2028 Spot Bond			5.30000	216.08072	5.30000	216.03710				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			5.30000	216.08072	5.30000	216.03710				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 07/12/2033 Spot Bond			6.34000	220.31198	6.34000	220.26140				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 31/01/2038 Spot Bond			6.57000	105.06326	6.57000	105.03861				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			5.87000	5.87000	5.87000	113.75999				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			5.66000	116.56681	5.66000	116.54226				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			5.61000	213.25742	5.61000	213.21260				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			6.11000	224.52519	6.11000	224.47501				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			5.74000	212.08624	5.74000	212.04091				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			5.74000	212.08624	5.74000	212.04091				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			5.14100	217.54565	5.14100	217.50262				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			5.73000	165.83612	5.73000	165.80089				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/03/2028 Spot Bond			6.09000	208.96997	6.09000	208.92340				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			6.13000	208.61723	6.13000	208.57049				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			5.70000	165.90770	5.70000	165.87257				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>	
FRS151 On 31/03/2028 Spot Bond			5.60500	213.30263	5.60500	213.25781				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>	
FRS152 On 31/03/2028 Spot Bond			6.14000	6.14000	6.14000	208.48239				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>	
FRS153 On 16/10/2024 Spot Bond					0.00000	100.24996				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>	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS176 On 18/09/2023 Spot Bond					0.00000	101.17946				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.03289				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS182 On 16/11/2023 Spot Bond					0.00000	209.33605				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS186 On 23/01/2024 Spot Bond					0.00000	154.23555				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>	
FRS187 On 23/01/2024 Spot Bond					0.00000	223.70245				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>	
FRS194 On 19/06/2026 Spot Bond					0.00000	256.91572				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond					0.00000	99.84707				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 05/08/2025 Spot Bond					0.00000	99.83509				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 12/08/2025 Spot Bond					0.00000	102.22683				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>	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.91793				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.52208				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.98999				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 20/12/2024 Spot Bond					0.00000	101.64349				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	101.18381				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 14/08/2027 Spot Bond					0.00000	102.20113				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.04507				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	105.85278				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	74.37509				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	102.03364				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	126.63367				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	100.50202				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	107.12746				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	101.62806				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>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 On 23/01/2024 Spot Bond					0.00000	135.63330				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.33064				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 28/02/2031 Spot Bond					0.00000	102.02918				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.00547				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 22/06/2026 Spot Bond					0.00000	137.87804				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.00984				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.00633				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.15580				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.43560				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.17820				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.04169				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 28/02/2031 Spot Bond			10.48000	10.48000	10.48000	98.97394				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS284 On 28/02/2031 Spot Bond			10.48000	10.48000	10.48000	98.97394				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	100.20636				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 13/11/2023 Spot Bond					0.00000	99.42901				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 12/02/2024 Spot Bond					0.00000	99.71701				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	107.82380				0.00	0	
<b>Total FRS298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS298</b>										<b>0.00</b>	<b>0</b>	
FRS298 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS300 On 16/05/2027 Spot Bond					0.00000	102.11657				0.00	0	
<b>Total FRS301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS301</b>										<b>0.00</b>	<b>0</b>	
FRS301 On 30/04/2026 Spot Bond					0.00000	100.02997				0.00	0	
<b>Total FRS306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS306</b>										<b>0.00</b>	<b>0</b>	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS307 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS307</b>										<b>0.00</b>	<b>0</b>	
FRS307 On 13/07/2027 Spot Bond					0.00000	122.37624				0.00	0	
<b>Total FRS309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS309</b>										<b>0.00</b>	<b>0</b>	
FRS309 On 21/09/2023 Spot Bond			9.79500	9.79500	9.79500	103.87337				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>	
FRS310 On 21/09/2023 Spot Bond					0.00000	101.26690				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>	
FRS311 On 28/09/2025 Spot Bond					0.00000	101.85741				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>	
FRS312 On 27/04/2024 Spot Bond					0.00000	100.01248				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>	
FRS313 On 03/06/2024 Spot Bond					0.00000	101.48047				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>	
FRS314 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>	
FRS315 On 31/12/2027 Spot Bond					0.00000	101.01581				0.00	0	
<b>Total FRS316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS316</b>										<b>0.00</b>	<b>0</b>	
FRS316 On 07/12/2033 Spot Bond					0.00000	105.92724				0.00	0	
<b>Total FRS317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS317</b>										<b>0.00</b>	<b>0</b>	
FRS317 On 17/11/2023 Spot Bond			4.50500	4.50500	4.50500	100.74706				0.00	0	
<b>Total FRS318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS318</b>										<b>0.00</b>	<b>0</b>	
FRS318 On 26/04/2024 Spot Bond					0.00000	93.99224				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS32 On 13/05/2024 Spot Bond					0.00000	104.56551				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	96.53331				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	97.48742				0.00	0	
<b>Total FRS323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS323</b>										<b>0.00</b>	<b>0</b>	
FRS32 On 07/12/2033 Spot Bond			9.46450	280.73859	9.46450	102.07698				0.00	0	
<b>Total FRS324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS324</b>										<b>0.00</b>	<b>0</b>	
FRS32 On 07/12/2033 Spot Bond			9.63000	280.73163	9.63000	102.07399				0.00	0	
<b>Total FRS325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS325</b>										<b>0.00</b>	<b>0</b>	
FRS32 On 07/12/2033 Spot Bond			9.29000	102.05828	9.29000	102.08017				0.00	0	
<b>Total FRS326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS326</b>										<b>0.00</b>	<b>0</b>	
FRS32 On 07/12/2033 Spot Bond			9.38000	102.05688	9.38000	102.07852				0.00	0	
<b>Total FRS327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS327</b>										<b>0.00</b>	<b>0</b>	
FRS32 On 07/12/2033 Spot Bond			9.34000	102.05750	9.34000	102.07925				0.00	0	
<b>Total FRS328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS328</b>										<b>0.00</b>	<b>0</b>	
FRS32 On 01/06/2028 Spot Bond					0.00000	113.79069				0.00	0	
<b>Total FRS329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS329</b>										<b>0.00</b>	<b>0</b>	
FRS33 On 01/06/2030 Spot Bond					0.00000	101.79544				0.00	0	
<b>Total FRS330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS330</b>										<b>0.00</b>	<b>0</b>	
FRS33 On 31/03/2026 Spot Bond					0.00000	101.01598				0.00	0	
<b>Total FRS331 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS331</b>										<b>0.00</b>	<b>0</b>	
FRS33 On 30/04/2026 Spot Bond					0.00000	100.02997				0.00	0	
<b>Total FRS332 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS332</b>										0.00	0	
FRS33 On 07/03/2028 Spot Bond					0.00000	101.79820				0.00	0	
<b>Total FRS333 SPOT</b>										0.00	0	
<b>Total For FRS333</b>										0.00	0	
FRS33 On 21/12/2027 Spot Bond					0.00000	101.19044				0.00	400,000,000	200,000,000
<b>Total FRS334 SPOT</b>										0.00	400,000,000	200,000,000
<b>Total For FRS334</b>										0.00	400,000,000	200,000,000
FRS33 On 06/07/2028 Spot Bond					0.00000	101.98399				0.00	0	
<b>Total FRS335 SPOT</b>										0.00	0	
<b>Total For FRS335</b>										0.00	0	
FRS33 On 10/07/2028 Spot Bond					0.00000	102.78823				0.00	0	
<b>Total FRS336 SPOT</b>										0.00	0	
<b>Total For FRS336</b>										0.00	0	
FRS33 On 16/02/2027 Spot Bond					0.00000	101.29550				0.00	0	
<b>Total FRS337 SPOT</b>										0.00	0	
<b>Total For FRS337</b>										0.00	0	
FRS33 On 15/07/2024 Spot Bond					0.00000	100.48150				0.00	0	
<b>Total FRS338 SPOT</b>										0.00	0	
<b>Total For FRS338</b>										0.00	0	
FRS33 On 17/07/2026 Spot Bond					0.00000	102.31939				0.00	0	
<b>Total FRS339 SPOT</b>										0.00	0	
<b>Total For FRS339</b>										0.00	0	
FRS34 On 19/07/2028 Spot Bond					0.00000	107.94715				0.00	0	
<b>Total FRS340 SPOT</b>										0.00	0	
<b>Total For FRS340</b>										0.00	0	
FRS34 On 19/07/2024 Spot Bond					0.00000	100.40839				0.00	0	
<b>Total FRS341 SPOT</b>										0.00	0	
<b>Total For FRS341</b>										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.81200	4.81200	4.81200	333.46193				0.00	0	
<b>Total FRS36 SPOT</b>										0.00	0	
<b>Total For FRS36</b>										0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.19200	334.23401	4.19200	334.17648				0.00	0	
<b>Total FRS37 SPOT</b>										0.00	0	
<b>Total For FRS37</b>										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.55200	4.55200	4.55200	333.76122				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.91898				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			5.57000	106.48452	5.57000	106.46235				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			5.12000	65.70853	5.12000	113.85784				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			4.85000	4.85000	4.85000	167.92105				0.00	0	
<b>Total FRS85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS85</b>										<b>0.00</b>	<b>0</b>	
FRS87 On 31/01/2025 Spot Bond			5.13000	5.13000	5.13000	167.24252				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			5.61200	5.61200	5.61200	332.54449				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			9.19500	103.47168	9.19500	103.44627				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			9.14500	101.25547	9.14500	101.23087				0.00	0	
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			9.18500	104.01729	9.18500	103.99177			18,147,723,000.00		1,975,800	47,406,10
<b>Total FRX26 SPOT</b>									<b>18,147,723,000.00</b>		<b>1,975,800</b>	<b>47,406,10</b>
<b>Total For FRX26</b>									<b>18,147,723,000.00</b>		<b>1,975,800</b>	<b>47,406,10</b>
FRX27 On 07/03/2027 Spot Bond			9.24500	106.91740	9.24500	106.89114				0.00	0	
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			9.65500	101.99321	9.65500	101.96708				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX30 On 31/01/2030 Spot Bond			10.05500	98.62241	10.05500	98.59613				0.00	0	
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			10.35000	99.86006	10.35000	99.83223			22,413,960,000.00		2,165,600	53,101,000
<b>Total FRX31 SPOT</b>									<b>22,413,960,000.00</b>		<b>2,165,600</b>	<b>53,101,000</b>
<b>Total For FRX31</b>									<b>22,413,960,000.00</b>		<b>2,165,600</b>	<b>53,101,000</b>
FRX32 On 31/03/2032 Spot Bond			10.77500	102.12091	10.77500	102.09164				0.00	0	
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			12.55500	68.67788	12.55500	68.65504				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.83836				0.00	0	
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.83273				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.78430				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	102.02380				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	101.82687				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	100.32473				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	100.32954				0.00	0	
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.42385				0.00	0	37,000,000.00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>37,000,000.00</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
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>37,000,000.00</b>
GDA A1 On 20/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			650,000,000,000,000.00	106,500,000,000	60,000,000,00	
<b>Total GDA A1 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>106,500,000,000</b>	<b>60,000,000,00</b>	
<b>Total For GDA A1</b>									<b>50,000,000,000,000.00</b>	<b>106,500,000,000</b>	<b>60,000,000,00</b>	
GDAB1 On 20/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	15,000,000,00	
<b>Total GDAB1 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>15,000,000,00</b>	
<b>Total For GDAB1</b>									<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>15,000,000,00</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.97275			0.00	0	0	
<b>Total GH5A21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For GH5A21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.77537			0.00	0	0	
<b>Total GH5A31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For GH5A31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.83457			0.00	0	0	
<b>Total GH5B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For GH5B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.24117			0.00	0	0	
<b>Total GH5C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For GH5C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.97500	118.64794	4.97500	118.62502			0.00	0	0	
<b>Total GRL35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For GRL35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.40724			0.00	0	0	
<b>Total GRT07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For GRT07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			9.10400	103.12023	9.10400	103.09499			0.00	0	0	
<b>Total GRT17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For GRT17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.92249			0.00	0	0	
<b>Total GRT20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For GRT20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			7.80500	104.47651	7.80500	104.45466			0.00	0	0	
<b>Total GRT21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For GRT21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.25538			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 GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.05974				0.00	20,000,000	10,000,00
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,00</b>
<b>Total For GRT25G</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,00</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	103.55653				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.94651				0.00	180,000,000	90,000,00
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,00</b>
<b>Total For GRT27</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,00</b>
GRT29 On 10/12/2023 Spot Bond					0.00000	101.49608				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.94706				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.74226				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.71661				0.00	0	200,000,00
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
GRT33 On 18/04/2026 Spot Bond					0.00000	101.34607				0.00	0	1,100,000,00
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
GRT34 On 18/04/2029 Spot Bond					0.00000	101.14113				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	101.41137				0.00	0	3,100,000,00
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,100,000,00</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	<b>3,100,000,00</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	101.49831				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT39 On 30/04/2026 Spot Bond					0.00000	100.02622				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	102.19931				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	102.69355				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.55550				0.00	200,000,000	700,000,000
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>700,000,000</b>
<b>Total For GRT47</b>										<b>0.00</b>	<b>200,000,000</b>	<b>700,000,000</b>
GRT48 On 22/04/2026 Spot Bond					0.00000	101.75844				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.51547				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	101.95886				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	101.34553				0.00	0	
<b>Total GRT51G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT51G</b>										<b>0.00</b>	<b>0</b>	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.39734				0.00	0	
<b>Total GRT52G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT52G</b>										<b>0.00</b>	<b>0</b>	
GRT53 On 09/04/2032 Spot Bond					0.00000	99.75183				0.00	0	
<b>Total GRT53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT53</b>										<b>0.00</b>	<b>0</b>	
GRT54 On 09/02/2033 Spot Bond					0.00000	101.54380				0.00	0	
<b>Total GRT54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT54</b>										<b>0.00</b>	<b>0</b>	
GRT55 On 09/06/2028 Spot Bond					0.00000	101.64991				0.00	1,000,000,000	1,000,000,000
<b>Total GRT55 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GRT55</b>										0.00	1,000,000,000	1,000,000,000
GRT56 On 09/06/2030 Spot Bond					0.00000	101.67623				0.00	0	1,000,000,000
<b>Total GRT56 SPOT</b>										0.00	0	1,000,000,000
<b>Total For GRT56</b>										0.00	0	1,000,000,000
GS0009 On 08/11/2023 Spot Bond					0.00000	99.83074				0.00	0	
<b>Total GS0009 SPOT</b>										0.00	0	
<b>Total For GS0009</b>										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.42500	9.42500	9.42500	100.74908				0.00	0	
<b>Total H10T5 SPOT</b>										0.00	0	
<b>Total For H10T5</b>										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	101.87036				0.00	0	
<b>Total H10T6 SPOT</b>										0.00	0	
<b>Total For H10T6</b>										0.00	0	
H112T1 On 07/03/2024 Spot Bond					0.00000	100.14811				0.00	0	
<b>Total H112T1 SPOT</b>										0.00	0	
<b>Total For H112T1</b>										0.00	0	
H116T4 On 20/10/2023 Spot Bond					0.00000	100.31233				0.00	0	
<b>Total H116T4 SPOT</b>										0.00	0	
<b>Total For H116T4</b>										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.75260				0.00	0	
<b>Total H120T2 SPOT</b>										0.00	0	
<b>Total For H120T2</b>										0.00	0	
H121T4 On 02/10/2023 Spot Bond					0.00000	100.82309				0.00	0	
<b>Total H121T4 SPOT</b>										0.00	0	
<b>Total For H121T4</b>										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	101.44107				0.00	0	
<b>Total H127T1 SPOT</b>										0.00	0	
<b>Total For H127T1</b>										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	101.26077				0.00	0	
<b>Total H128T1 SPOT</b>										0.00	0	
<b>Total For H128T1</b>										0.00	0	
H129T1 On 31/07/2026 Spot Bond					0.00000	100.02982				0.00	0	
<b>Total H129T1 SPOT</b>										0.00	0	
<b>Total For H129T1</b>										0.00	0	
H12T15 On 31/03/2027 Spot Bond					0.00000	101.01480				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	104.32273				0.00	0	
<b>Total H12T22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T22</b>										<b>0.00</b>	<b>0</b>	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.63111				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	101.19489				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	101.98519				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.38392				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.68853				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.36749				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	100.10737				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	99.89771				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	101.00199				0.00	0	
<b>Total HILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB17</b>										<b>0.00</b>	<b>0</b>	
HILB18 On 05/04/2028 Spot Bond					0.00000	100.75958				0.00	0	
<b>Total HILB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB18</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY2 On 07/12/2023 Spot Bond			5.47200	332.77325	5.47200	332.70468				0.00	0	
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			5.60200	5.60200	5.60200	332.28322				0.00	0	
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			10.68500	102.86094	10.68500	102.83136				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			5.39000	77.69095	5.39000	114.12652				0.00	0	
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			12.34000	81.72080	12.34000	81.69422			49,303,236,000.00		3,995,400	4,395,865,400
<b>Total HWAY34 SPOT</b>									<b>49,303,236,000.00</b>		<b>3,995,400</b>	<b>4,395,865,400</b>
<b>Total For HWAY34</b>									<b>49,303,236,000.00</b>		<b>3,995,400</b>	<b>4,395,865,400</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.30303	100.00000	9.28256				0.00	0	
<b>Total HWAY34/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			12.36000	80.85733	12.36000	80.83098				0.00	0	4,590,000,000
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,590,000,000</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>4,590,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.29627	100.00000	9.27581				0.00	0	
<b>Total HWAY35/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			4.32000	169.24518	4.28000	169.31379			173,493,277,488,000.00		40,160,480,900	418,935,515,500
<b>Total I2025 SPOT</b>									<b>173,493,277,488,000.00</b>		<b>40,160,480,900</b>	<b>418,935,515,500</b>
<b>Total For I2025</b>									<b>173,493,277,488,000.00</b>		<b>40,160,480,900</b>	<b>418,935,515,500</b>
I2029 On 31/03/2029 Spot Bond			4.44000	123.07765	4.50500	122.63870			370,440,268,808,000.00		308,657,718,200	499,851,836,900
<b>Total I2029 SPOT</b>									<b>370,440,268,808,000.00</b>		<b>308,657,718,200</b>	<b>499,851,836,900</b>
<b>Total For I2029</b>									<b>370,440,268,808,000.00</b>		<b>308,657,718,200</b>	<b>499,851,836,900</b>
I2031 On 31/01/2031 Spot Bond			4.41000	101.06159	4.41000	101.04365				0.00	0	1,700,000,000
<b>Total I2031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,000</b>
<b>Total For I2031</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,000</b>
I2033 On 28/02/2033 Spot Bond			4.72000	117.98632	4.74000	117.76638			604,531,770,800,000.00		128,078,765,000	415,149,459,400
<b>Total I2033 SPOT</b>									<b>604,531,770,800,000.00</b>		<b>128,078,765,000</b>	<b>415,149,459,400</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 I2033</b>										<b>14,531,770,800,000.00</b>	<b>128,078,765,000</b>	<b>415,149,459,40</b>
I2038 On 31/01/2038 Spot Bond			4.93000	126.88314	4.97000	126.26647				276,503,836,044,000.00	56,085,970,800	411,556,050,10
<b>Total I2038 SPOT</b>										<b>6,503,836,044,000.00</b>	<b>56,085,970,800</b>	<b>411,556,050,10</b>
<b>Total For I2038</b>										<b>6,503,836,044,000.00</b>	<b>56,085,970,800</b>	<b>411,556,050,10</b>
I2046 On 31/03/2046 Spot Bond			4.93000	112.02369	4.96500	111.39854				668,891,449,484,000.00	135,677,778,800	388,760,305,20
<b>Total I2046 SPOT</b>										<b>8,891,449,484,000.00</b>	<b>135,677,778,800</b>	<b>388,760,305,20</b>
<b>Total For I2046</b>										<b>8,891,449,484,000.00</b>	<b>135,677,778,800</b>	<b>388,760,305,20</b>
I2050 On 31/12/2050 Spot Bond			4.98000	110.79578	4.94000	111.54198				324,390,574,608,000.00	65,138,669,600	358,333,732,90
<b>Total I2050 SPOT</b>										<b>14,390,574,608,000.00</b>	<b>65,138,669,600</b>	<b>358,333,732,90</b>
<b>Total For I2050</b>										<b>14,390,574,608,000.00</b>	<b>65,138,669,600</b>	<b>358,333,732,90</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	99.75006				0.00	0	
<b>Total IBG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBG01</b>										<b>0.00</b>	<b>0</b>	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.51949				0.00	0	
<b>Total IBG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBG02</b>										<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			5.27200	333.00064	5.27200	332.93378				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	102.27868				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	102.17154				0.00	0	
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.46867				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.90307				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.68204				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	100.18056				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.10313				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	101.19564				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	100.84336				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.65890				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.69585				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.83967				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	102.41786				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.70358				0.00	380,000,000	190,000,000
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000,000</b>
<b>Total For IBL162</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000,000</b>
IBL163 On 13/04/2026 Spot Bond					0.00000	100.52304				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	102.00932				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	102.07255				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL177 On 19/07/2024 Spot Bond					0.00000	100.54327				0.00	260,000,000	130,000,00
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
<b>Total For IBL177</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
IBL178 On 19/07/2026 Spot Bond					0.00000	100.43861				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	101.71893				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.90948				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.55907				0.00	220,000,000	110,000,00
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,00</b>
<b>Total For IBL190</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,00</b>
IBL191 On 10/09/2026 Spot Bond					0.00000	101.04673				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.60412				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	99.80955				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	102.13730				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.48201				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.18447				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.72789				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.13741				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.25713				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.85750				0.00	0	
<b>Total IBL206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL206</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.46212				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.94189				0.00	0	
<b>Total IBL210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL210</b>										<b>0.00</b>	<b>0</b>	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.23011				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	101.15743				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	98.76743				0.00	0	
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.35752				0.00	0	
<b>Total IBL220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL220</b>										<b>0.00</b>	<b>0</b>	
IBL222 On 13/05/2025 Spot Bond			8.35500	8.35500	8.35500	101.23416				0.00	0	20,000,00
<b>Total IBL222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For IBL222</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
IBL223 On 10/05/2027 Spot Bond					0.00000	99.74720				0.00	0	
<b>Total IBL223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL223</b>										<b>0.00</b>	<b>0</b>	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.74904				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL224</b>										<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.74211				0.00	0	
<b>Total IBL225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL225</b>										<b>0.00</b>	<b>0</b>	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.58471				0.00	0	
<b>Total IBL227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL227</b>										<b>0.00</b>	<b>0</b>	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.53678				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	101.02602				0.00	0	
<b>Total IBL229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL229</b>										<b>0.00</b>	<b>0</b>	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.18364				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	101.16709				0.00	0	
<b>Total IBL231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL231</b>										<b>0.00</b>	<b>0</b>	
IBL232 On 24/06/2025 Spot Bond			9.25500	9.25500	9.25500	100.39314				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	100.93605				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	100.95834				0.00	0	
<b>Total IBL234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL234</b>										<b>0.00</b>	<b>0</b>	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.08553				0.00	0	
<b>Total IBL235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL235</b>										<b>0.00</b>	<b>0</b>	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.82702				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL237 On 08/07/2024 Spot Bond					0.00000	98.86615				0.00	0	
<b>Total IBL237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL237</b>										<b>0.00</b>	<b>0</b>	
IBL238 On 14/07/2024 Spot Bond			8.89500	8.89500	8.89500	100.48354				0.00	0	
<b>Total IBL238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL238</b>										<b>0.00</b>	<b>0</b>	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.41307				0.00	0	
<b>Total IBL239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL239</b>										<b>0.00</b>	<b>0</b>	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	100.31836				0.00	0	
<b>Total IBL240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL240</b>										<b>0.00</b>	<b>0</b>	
IBL241 On 27/01/2024 Spot Bond			9.84500	9.84500	9.84500	99.79671				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	100.01683				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	99.92562				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			10.16000	10.16000	10.16000	101.09168				0.00	0	
<b>Total IBL244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL244</b>										<b>0.00</b>	<b>0</b>	
IBL245 On 17/08/2027 Spot Bond					0.00000	102.10877				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	101.02256				0.00	0	
<b>Total IBL247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL247</b>										<b>0.00</b>	<b>0</b>	
IBL248 On 30/03/2024 Spot Bond			8.30500	101.13509	8.30500	101.11250				0.00	0	
<b>Total IBL248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL248</b>										<b>0.00</b>	<b>0</b>	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.56379				0.00	0	
<b>Total IBL249 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL249</b>										<b>0.00</b>	<b>0</b>	
IBL250 On 08/11/2024 Spot Bond					0.00000	99.81095				0.00	0	
<b>Total IBL250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL250</b>										<b>0.00</b>	<b>0</b>	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.72495				0.00	0	
<b>Total IBL251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL251</b>										<b>0.00</b>	<b>0</b>	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.45234				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	101.31198				0.00	0	
<b>Total IBL258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL258</b>										<b>0.00</b>	<b>0</b>	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.32412				0.00	0	
<b>Total IBL259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL259</b>										<b>0.00</b>	<b>0</b>	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.50926				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	100.02512				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	100.02571				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	100.22909				0.00	0	
<b>Total IBL263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL263</b>										<b>0.00</b>	<b>0</b>	
IBL264 On 09/02/2025 Spot Bond					0.00000	99.68904				0.00	0	
<b>Total IBL264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL264</b>										<b>0.00</b>	<b>0</b>	
IBL266 On 15/02/2026 Spot Bond					0.00000	101.67112				0.00	0	
<b>Total IBL266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL266</b>										<b>0.00</b>	<b>0</b>	
IBL267 On 16/02/2027 Spot Bond					0.00000	102.00099				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL267</b>										<b>0.00</b>	<b>0</b>	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.86265				0.00	0	
<b>Total IBL268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL268</b>										<b>0.00</b>	<b>0</b>	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.40751				0.00	0	
<b>Total IBL269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL269</b>										<b>0.00</b>	<b>0</b>	
IBL275 On 05/06/2028 Spot Bond					0.00000	101.63103				0.00	0	
<b>Total IBL275 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL275</b>										<b>0.00</b>	<b>0</b>	
IBL276 On 11/01/2025 Spot Bond					0.00000	100.56418				0.00	0	
<b>Total IBL276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL276</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			9.58500	105.03890	9.58500	105.01173				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.96505				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG0€ On 24/11/2024 Spot Bond			9.83500	101.44720	9.83500	101.42073				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>	
IDCG0€ On 13/05/2030 Spot Bond			11.12000	103.16883	11.12000	103.17373				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			10.39500	102.80111	10.39500	102.77266				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>	
IDCG1€ On 12/11/2023 Spot Bond					0.00000	102.32734				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>	
IDCG1€ On 12/11/2025 Spot Bond					0.00000	100.70597				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG17 On 08/02/2024 Spot Bond					0.00000	102.24893				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	101.26528				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	100.88224				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	97.15752				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			9.14500	100.71235	9.14500	100.68775				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	104.46093				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.07952				0.00	0	
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.77502				0.00	200,000,000	100,000,000
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	106.18312				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.75324				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	101.92633				0.00	0	
<b>Total INLV10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV10</b>										<b>0.00</b>	<b>0</b>	
INLV11 On 22/03/2027 Spot Bond					0.00000	102.07727				0.00	0	
<b>Total INLV11 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 INLV11</b>										<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.70137				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	101.11491				0.00	0	
<b>Total INLV13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV13</b>										<b>0.00</b>	<b>0</b>	
INLV14 On 30/09/2028 Spot Bond					0.00000	100.93055				0.00	0	
<b>Total INLV14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV14</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.42766				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	101.14284				0.00	200,000,000	100,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	101.65167				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.82990				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.32412				0.00	0	
<b>Total IPF34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF34</b>										<b>0.00</b>	<b>0</b>	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.86022				0.00	0	
<b>Total IPF35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF35</b>										<b>0.00</b>	<b>0</b>	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.87920				0.00	0	
<b>Total IPF36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF36</b>										<b>0.00</b>	<b>0</b>	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.83165				0.00	0	
<b>Total IPF37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF37</b>										<b>0.00</b>	<b>0</b>	
IPF38 On 23/02/2028 Spot Bond					0.00000	101.86975				0.00	0	30,000,00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IPF38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For IPF38</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
IPF39 On 23/02/2029 Spot Bond					0.00000	101.87920				0.00	0	
<b>Total IPF39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF39</b>										<b>0.00</b>	<b>0</b>	
IPFC42 On 29/08/2023 Spot Bond					0.00000	101.60314				0.00	0	
<b>Total IPFC42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC42</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.50354				0.00	0	
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.81259				0.00	0	
<b>Total IPFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG02</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	102.89777				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.53844				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.22633				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.66538				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2024 Spot Bond			8.52500	99.39441	8.52500	99.37174				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC190 On 15/12/2023 Spot Bond					0.00000	101.54436				0.00	0	
<b>Total IVC190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC190</b>										<b>0.00</b>	<b>0</b>	
IVC194 On 31/07/2024 Spot Bond			7.53500	99.75150	7.53500	99.73145				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	103.52119				0.00	0	
<b>Total IVC198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC198</b>										<b>0.00</b>	<b>0</b>	
IVC200 On 31/08/2023 Spot Bond			8.57500	103.02310	8.57500	102.99907				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.58634				0.00	0	
<b>Total IVC201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2023 Spot Bond			8.51500	102.99818	8.51500	102.97432				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2023 Spot Bond					0.00000	102.02673				0.00	0	
<b>Total IVC204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC204</b>										<b>0.00</b>	<b>0</b>	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC210</b>										<b>0.00</b>	<b>0</b>	
IVC213 On 26/04/2025 Spot Bond					0.00000	100.81373				0.00	0	
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	
IVC216 On 22/04/2025 Spot Bond			8.75500	101.85484	8.75500	101.83099				0.00	0	
<b>Total IVC216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC216</b>										<b>0.00</b>	<b>0</b>	
IVC221 On 07/08/2023 Spot Bond			9.45000	9.45000	9.45000	99.84490				0.00	0	
<b>Total IVC221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC221</b>										<b>0.00</b>	<b>0</b>	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	100.09668				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	0.00000				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	101.96673				0.00	0	
<b>Total IVC224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC224</b>										<b>0.00</b>	<b>0</b>	
IVC225 On 27/09/2023 Spot Bond			10.39500	10.39500	10.39500	100.50596				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	101.70699				0.00	0	
<b>Total IVC226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC226</b>										<b>0.00</b>	<b>0</b>	
IVC227 On 13/01/2024 Spot Bond			9.76500	9.76500	9.76500	100.01710				0.00	0	
<b>Total IVC227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC227</b>										<b>0.00</b>	<b>0</b>	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.42084				0.00	0	
<b>Total IVC229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC229</b>										<b>0.00</b>	<b>0</b>	
IVC230 On 26/01/2024 Spot Bond			8.74000	8.74000	8.74000	100.31558				0.00	0	
<b>Total IVC230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC230</b>										<b>0.00</b>	<b>0</b>	
IVC231 On 14/10/2023 Spot Bond			9.36500	9.36500	9.36500	100.28346				0.00	0	
<b>Total IVC231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC231</b>										<b>0.00</b>	<b>0</b>	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.78573				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	101.27823				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	101.27154				0.00	0	
<b>Total IVC236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC236</b>										<b>0.00</b>	<b>0</b>	
IVC237 On 20/12/2027 Spot Bond					0.00000	101.37608				0.00	0	

Contract Details	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	101.28955				0.00	0	
<b>Total IVC238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC238</b>										<b>0.00</b>	<b>0</b>	
IVC239 On 02/06/2026 Spot Bond					0.00000	101.83005				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	101.27906				0.00	0	
<b>Total IVC240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC240</b>										<b>0.00</b>	<b>0</b>	
IVC241 On 20/12/2027 Spot Bond					0.00000	101.26124				0.00	0	
<b>Total IVC241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC241</b>										<b>0.00</b>	<b>0</b>	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.81378				0.00	0	
<b>Total IVC242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC242</b>										<b>0.00</b>	<b>0</b>	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.94042				0.00	0	
<b>Total IVC243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC243</b>										<b>0.00</b>	<b>0</b>	
IVC244 On 20/12/2027 Spot Bond					0.00000	101.26577				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	101.27251				0.00	0	
<b>Total IVC245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC245</b>										<b>0.00</b>	<b>0</b>	
IVC247 On 31/03/2028 Spot Bond				102.06778	0.00000	103.39847				0.00	0	
<b>Total IVC247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC247</b>										<b>0.00</b>	<b>0</b>	
IVC248 On 31/03/2028 Spot Bond				102.06778	0.00000	103.85491				0.00	0	
<b>Total IVC248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC248</b>										<b>0.00</b>	<b>0</b>	
IVC249 On 21/07/2028 Spot Bond					0.00000	100.33655				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	100.17966				0.00	0	
<b>Total IVC250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC250</b>										<b>0.00</b>	<b>0</b>	
IVC251 On 19/01/2024 Spot Bond			8.31500	8.31500	8.31500	100.79441				0.00	0	
<b>Total IVC251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC251</b>										<b>0.00</b>	<b>0</b>	
IVC252 On 20/06/2024 Spot Bond			10.89500	10.89500	10.89500	100.84692				0.00	0	
<b>Total IVC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC252</b>										<b>0.00</b>	<b>0</b>	
IVC253 On 20/07/2028 Spot Bond					0.00000	101.30308				0.00	0	
<b>Total IVC253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC253</b>										<b>0.00</b>	<b>0</b>	
IVC255 On 20/07/2028 Spot Bond					0.00000	101.33703				0.00	0	
<b>Total IVC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC255</b>										<b>0.00</b>	<b>0</b>	
IVC256 On 20/07/2028 Spot Bond					0.00000	100.38739				0.00	0	
<b>Total IVC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC256</b>										<b>0.00</b>	<b>0</b>	
IVC257 On 02/10/2025 Spot Bond					0.00000	100.80479				0.00	0	
<b>Total IVC257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC257</b>										<b>0.00</b>	<b>0</b>	
IVC258 On 13/06/2024 Spot Bond					0.00000	101.38679				0.00	0	
<b>Total IVC258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC258</b>										<b>0.00</b>	<b>0</b>	
IVC259 On 20/07/2028 Spot Bond					0.00000	101.51844				0.00	0	
<b>Total IVC259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC259</b>										<b>0.00</b>	<b>0</b>	
IVC260 On 02/10/2025 Spot Bond					0.00000	100.80479				0.00	0	
<b>Total IVC260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC260</b>										<b>0.00</b>	<b>0</b>	
IVC261 On 26/01/2024 Spot Bond					0.00000	100.16848				0.00	0	
<b>Total IVC261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC261</b>										<b>0.00</b>	<b>0</b>	
IVC262 On 20/07/2028 Spot Bond					0.00000	100.67159				0.00	0	
<b>Total IVC262 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IVC262</b>										<b>0.00</b>	<b>0</b>	
IVC263 On 02/11/2025 Spot Bond					0.00000	99.97337				0.00	0	
<b>Total IVC263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC263</b>										<b>0.00</b>	<b>0</b>	
IVC264 On 20/07/2028 Spot Bond					0.00000	100.21641				0.00	0	
<b>Total IVC264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC264</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.50540				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.13979				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.38603				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.04581				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.10768				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.34063				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP021 On 15/09/2026 Spot Bond					0.00000	102.19627				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.93678				0.00	0	
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	
KAP023 On 04/03/2027 Spot Bond					0.00000	101.81015				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.69705				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	100.84608				0.00	0	
<b>Total KAP025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP025</b>										<b>0.00</b>	<b>0</b>	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.89614				0.00	0	
<b>Total KAP026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP026</b>										<b>0.00</b>	<b>0</b>	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.95406				0.00	0	
<b>Total KAP027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP027</b>										<b>0.00</b>	<b>0</b>	
KAP027 On 18/11/2025 Spot Bond					0.00000	101.93069				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	101.95727				0.00	0	
<b>Total KAP029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP029</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			9.89500	115.66027	9.89500	115.62993				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.33255				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	101.39634				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.66434				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.64005				0.00	0	1,000,000.00
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For LGL12</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
LHC01 On 19/07/2025 Spot Bond					0.00000	101.11535				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	101.27702				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	101.93327				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	101.97195				0.00	0	
<b>Total LRFB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB4</b>										<b>0.00</b>	<b>0</b>	
LRFC4 On 20/11/2025 Spot Bond					0.00000	102.01063				0.00	0	
<b>Total LRFC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC4</b>										<b>0.00</b>	<b>0</b>	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.58964				0.00	0	
<b>Total MAR01B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR01B</b>										<b>0.00</b>	<b>0</b>	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.70534				0.00	0	
<b>Total MAR02B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR02B</b>										<b>0.00</b>	<b>0</b>	
MAR03 On 17/03/2030 Spot Bond			14.46500	14.46500	14.46500	104.40555				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>	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.92253				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.86215				0.00	120,000,000	60,000,000
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For MBF070</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
MBF07 On 17/09/2024 Spot Bond					0.00000	101.25179				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 31/05/2025 Spot Bond					0.00000	101.87035				0.00	80,000,000	60,000,000
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>60,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MBF072</b>										0.00	80,000,000	60,000,000
MBF07: On 30/09/2025 Spot Bond					0.00000	101.06336				0.00	0	
<b>Total MBF073 SPOT</b>										0.00	0	
<b>Total For MBF073</b>										0.00	0	
MBF07: On 31/05/2024 Spot Bond					0.00000	101.59081				0.00	0	
<b>Total MBF074 SPOT</b>										0.00	0	
<b>Total For MBF074</b>										0.00	0	
MBF07: On 21/05/2026 Spot Bond					0.00000	101.62949				0.00	0	
<b>Total MBF075 SPOT</b>										0.00	0	
<b>Total For MBF075</b>										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.98960				0.00	0	
<b>Total MBP045 SPOT</b>										0.00	0	
<b>Total For MBP045</b>										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.93769				0.00	0	
<b>Total MBP047 SPOT</b>										0.00	0	
<b>Total For MBP047</b>										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.19997				0.00	0	930,000,000
<b>Total MBP049 SPOT</b>										0.00	0	930,000,000
<b>Total For MBP049</b>										0.00	0	930,000,000
MBP05: On 26/03/2024 Spot Bond					0.00000	101.01135				0.00	60,000,000	30,000,000
<b>Total MBP052 SPOT</b>										0.00	60,000,000	30,000,000
<b>Total For MBP052</b>										0.00	60,000,000	30,000,000
MMIG0: On 12/08/2025 Spot Bond			9.14500	9.14500	9.14500	109.21185				0.00	0	
<b>Total MMIG04 SPOT</b>										0.00	0	
<b>Total For MMIG04</b>										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	100.64206				0.00	0	
<b>Total MMIG06 SPOT</b>										0.00	0	
<b>Total For MMIG06</b>										0.00	0	
MMIG0: On 18/09/2024 Spot Bond					0.00000	101.87193				0.00	0	
<b>Total MMIG07 SPOT</b>										0.00	0	
<b>Total For MMIG07</b>										0.00	0	
MML01: On 10/12/2026 Spot Bond					0.00000	102.23464				0.00	0	
<b>Total MML01 SPOT</b>										0.00	0	
<b>Total For MML01</b>										0.00	0	
MML02: On 10/12/2026 Spot Bond			9.81500	99.85187	9.81500	99.82574				0.00	0	13,100,000

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 MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,100,00</b>
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	<b>13,100,00</b>
MML03 On 15/03/2028 Spot Bond					0.00000	102.78645				0.00	0	
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			10.04500	95.15214	10.04500	95.10147				0.00	0	1,980,000,00
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,980,000,00</b>
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	<b>1,980,000,00</b>
MML05 On 25/05/2027 Spot Bond					0.00000	102.65339				0.00	0	1,000,000,00
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For MML05</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
MML06 On 25/05/2029 Spot Bond			10.38500	100.24098	10.38500	100.21341				0.00	0	
<b>Total MML06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML06</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.85563				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.13991				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	100.13573				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.31482				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.69132				0.00	0	20,000,000,00
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
MTN19 On 07/03/2025 Spot Bond					0.00000	102.21735				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	103.22892				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN22 On 29/07/2023 Spot Bond					0.00000	0.00000				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			9.74000	96.90649	9.74000	96.88145				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	102.98763				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.50049				0.00	4,000,000	502,000,00
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>4,000,000</b>	<b>502,000,00</b>
<b>Total For MTN25</b>										<b>0.00</b>	<b>4,000,000</b>	<b>502,000,00</b>
MTN26 On 29/06/2026 Spot Bond					0.00000	102.62258				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	103.26012				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.88927				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.48694				0.00	0	
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.98940				0.00	0	
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.71664				0.00	0	
<b>Total MTN31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN31</b>										<b>0.00</b>	<b>0</b>	
MTN32 On 13/09/2027 Spot Bond					0.00000	102.31913				0.00	0	500,000,00
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For MTN32</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
MTN33 On 13/09/2029 Spot Bond					0.00000	102.22823				0.00	0	
<b>Total MTN33 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 MTN33</b>									<b>0.00</b>	<b>0</b>	
MTN35 On 14/11/2027 Spot Bond					0.00000	102.60322			0.00	0	
<b>Total MTN35 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN35</b>									<b>0.00</b>	<b>0</b>	
MTN36 On 14/11/2029 Spot Bond					0.00000	102.12882			0.00	0	
<b>Total MTN36 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN36</b>									<b>0.00</b>	<b>0</b>	
MTN37 On 29/06/2026 Spot Bond					0.00000	100.90414			0.00	0	
<b>Total MTN37 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN37</b>									<b>0.00</b>	<b>0</b>	
MTN38 On 29/06/2028 Spot Bond					0.00000	101.23399			0.00	0	2,000,000,00
<b>Total MTN38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For MTN38</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
MTN39 On 29/06/2030 Spot Bond					0.00000	100.94655			0.00	0	
<b>Total MTN39 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN39</b>									<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2023 Spot Bond					0.00000	102.00951			0.00	0	
<b>Total MWAR05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>									<b>0.00</b>	<b>0</b>	
MWAR0 On 22/02/2024 Spot Bond					0.00000	102.11721			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>	
MWAR0 On 22/11/2024 Spot Bond					0.00000	101.99005			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>	
MWAR0 On 22/05/2025 Spot Bond					0.00000	101.99017			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>	
MWAR0 On 22/11/2025 Spot Bond					0.00000	101.92797			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>	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.81227			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	101.30326			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.44471				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.57464				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			9.54500	99.97386	9.54500	100.00000				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			10.65500	99.66394	10.65500	99.63584				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.34703				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	100.70936				0.00	0	
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.42881				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	100.02555				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	101.28594				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			9.10500	103.94961	9.10500	103.92447				0.00	0	
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			9.22500	104.75359	9.22500	104.72749				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK17/On 22/04/2026 Spot Bond			9.43500	103.95579	9.43500	103.92961				0.00	0	
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	
NBK20/On 01/06/2026 Spot Bond			9.20500	104.55063	9.20500	104.52493				0.00	0	8,800,00
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,800,00</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>8,800,00</b>
NBK21/On 21/07/2027 Spot Bond			9.64500	103.52360	9.64500	103.49710				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK23/On 19/11/2025 Spot Bond			8.27300	107.10333	8.27300	107.07973				0.00	0	4,400,00
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,400,00</b>
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	<b>4,400,00</b>
NBK24/On 19/11/2027 Spot Bond			9.64500	106.64888	9.64500	106.62159				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	103.44297				0.00	0	300,000,00
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
NBK26/On 22/04/2026 Spot Bond					0.00000	102.37431				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27/On 10/05/2026 Spot Bond			9.24000	107.09224	9.24000	107.06595				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>	
NBK28/On 02/08/2023 Spot Bond			7.92000	100.00000	7.92000	99.97831				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>	
NBK29/On 31/07/2026 Spot Bond			9.38500	102.90902	9.38500	102.88338				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30/On 20/02/2024 Spot Bond			9.07500	104.58853	9.07500	104.56289				0.00	0	11,500,00
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,500,00</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>11,500,00</b>
NBK31/On 09/11/2023 Spot Bond			9.18500	102.15992	9.18500	102.13484				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.73009				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond					0.00000	86.65331				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.22192				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.45589				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	103.15071				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	104.09577				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	102.34116				0.00	0	100,000,00
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	102.62038				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	102.17738				0.00	0	160,000,00
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	102.58770				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	103.02975				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.30037				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.18101				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.94361				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.94325				0.00	0	40,000,00
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
NBKB6 On 24/02/2027 Spot Bond					0.00000	102.16493				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.57591				0.00	0	100,000,00
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NBKB6 On 21/02/2026 Spot Bond					0.00000	101.72922				0.00	0	
<b>Total NBKB63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB63</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.83592				0.00	0	
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 21/02/2028 Spot Bond					0.00000	102.04680				0.00	0	
<b>Total NBKB65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB65</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 21/02/2030 Spot Bond					0.00000	101.84792				0.00	200,000,000	100,000,00
<b>Total NBKB66 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For NBKB66</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
NBKB6 On 21/02/2033 Spot Bond					0.00000	101.86141				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	101.12457				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			10.64000	103.89544	10.64000	103.86617				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	101.20702				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			10.29500	103.93906	10.29500	103.91071				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	101.21269				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	101.22159				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.23292				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.65871				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.65871				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	102.07829				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.19389				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.22027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.44054				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	102.02301				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	101.01568				0.00	0	
<b>Total NGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL10</b>										<b>0.00</b>	<b>0</b>	
NGL11 On 19/11/2027 Spot Bond					0.00000	102.04280				0.00	0	
<b>Total NGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL11</b>										<b>0.00</b>	<b>0</b>	
NGLT11 On 20/10/2023 Spot Bond					0.00000	100.96312				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.89308				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.61783				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 22/05/2025 Spot Bond					0.00000	105.06077				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 05/08/2025 Spot Bond					0.00000	102.67643				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	106.51466				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.74996				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 04/11/2026 Spot Bond					0.00000	99.90181				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.60870				0.00	0	
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.13528				0.00	0	
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT111</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 10/12/2027 Spot Bond					0.00000	101.59985				0.00	0	
<b>Total NGT112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT112</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 28/06/2028 Spot Bond					0.00000	101.13562				0.00	0	
<b>Total NGT113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT113</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.32517				0.00	0	
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.58740				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	103.74033				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	104.39057				0.00	20,000,000	10,000.00
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000.00</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000.00</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	103.01495				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 26/11/2026 Spot Bond					0.00000	104.30045				0.00	0	
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM021</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.31343				0.00	0	
<b>Total NHM022 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NHM022</b>									<b>0.00</b>	<b>0</b>	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.35267			0.00	0	
<b>Total NHM023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NHM023</b>									<b>0.00</b>	<b>0</b>	
NHM02 On 25/05/2024 Spot Bond					0.00000	101.87152			0.00	0	
<b>Total NHM024 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NHM024</b>									<b>0.00</b>	<b>0</b>	
NHM02 On 25/05/2026 Spot Bond					0.00000	102.05038			0.00	0	
<b>Total NHM025 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NHM025</b>									<b>0.00</b>	<b>0</b>	
NHM02 On 25/05/2028 Spot Bond					0.00000	102.18881			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			5.80000	5.80000	5.80000	230.30760			0.00	0	
<b>Total NI202 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>									<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			5.11000	5.11000	5.11000	217.78971			0.00	0	
<b>Total NI210 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>									<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			5.03500	5.03500	5.03500	167.47232			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			5.39500	5.39500	5.39500	117.08819			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			5.72000	5.72000	5.72000	115.73919			0.00	0	
<b>Total NI38 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NI38</b>									<b>0.00</b>	<b>0</b>	
NILB11 On 31/01/2025 Spot Bond			5.14000	5.14000	5.14000	167.21835			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	280.92582	3.45000	280.88299			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			4.94000	4.94000	4.94000	167.70254				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			4.75500	4.75500	4.75500	221.10873				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			4.90000	219.78807	4.90000	219.74604				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			5.62000	91.42019	5.62000	117.08130				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	100.70342				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	99.55110				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	102.15880				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	102.15460				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	102.31863				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	100.93745				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	100.58728				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	101.95142				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	100.47276				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	102.35380				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	101.55700				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	98.77221				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	88.74031				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	96.25040				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	101.28197				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	96.56405				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	95.13846				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	101.89933				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	101.89532				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	101.26257				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	101.36907				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	101.26257				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	98.77657				0.00	0	
<b>Total NN116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN116</b>										<b>0.00</b>	<b>0</b>	
NN120 On 05/11/2026 Spot Bond					0.00000	93.84681				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	101.23400				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	101.21261				0.00	0	
<b>Total NN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN176</b>										<b>0.00</b>	<b>0</b>	
NN177 On 12/11/2025 Spot Bond			10.67500	10.67500	10.67500	102.22385				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			10.02000	10.02000	10.02000	103.69148				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			10.04500	10.04500	10.04500	102.52356				0.00	0	
<b>Total NN179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN179</b>										<b>0.00</b>	<b>0</b>	
NN196 On 22/02/2024 Spot Bond					0.00000	101.85475				0.00	0	
<b>Total NN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN196</b>										<b>0.00</b>	<b>0</b>	
NN226 On 21/12/2024 Spot Bond					0.00000	101.06344				0.00	0	
<b>Total NN226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN226</b>										<b>0.00</b>	<b>0</b>	
NN229 On 31/03/2032 Spot Bond					0.00000	101.01268				0.00	0	
<b>Total NN229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN229</b>										<b>0.00</b>	<b>0</b>	
NN230 On 31/01/2030 Spot Bond					0.00000	100.02615				0.00	0	
<b>Total NN230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN230</b>										<b>0.00</b>	<b>0</b>	
NN231 On 31/03/2026 Spot Bond					0.00000	101.01683				0.00	0	
<b>Total NN231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN231</b>										<b>0.00</b>	<b>0</b>	
NN232 On 28/02/2028 Spot Bond					0.00000	100.97954				0.00	0	
<b>Total NN232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN232</b>										<b>0.00</b>	<b>0</b>	
NN233 On 30/06/2025 Spot Bond					0.00000	103.54039				0.00	0	
<b>Total NN233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN233</b>										<b>0.00</b>	<b>0</b>	
NN234 On 29/06/2028 Spot Bond					0.00000	100.80743				0.00	0	
<b>Total NN234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN234</b>										<b>0.00</b>	<b>0</b>	
NN235 On 09/06/2028 Spot Bond					0.00000	100.77165				0.00	0	
<b>Total NN235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN235</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 12/06/2025 Spot Bond					0.00000	109.38945				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 24/06/2025 Spot Bond					0.00000	151.39000				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	138.65000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 15/07/2025 Spot Bond					0.00000	153.67000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 07/07/2025 Spot Bond					0.00000	151.85000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 21/09/2023 Spot Bond					0.00000	148.00384				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
<b>Total NNF080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF080</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
<b>Total NNF081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF081</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF089 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NNF089</b>										<b>0.00</b>	<b>0</b>	
NNF09: On 17/08/2023 Spot Bond					0.00000	101.83943				0.00	0	
<b>Total NNF092 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF092</b>										<b>0.00</b>	<b>0</b>	
NNF09: On 29/03/2028 Spot Bond					0.00000	100.98719				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	100.95579				0.00	0	
<b>Total NNF100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF100</b>										<b>0.00</b>	<b>0</b>	
NNF10: On 21/04/2028 Spot Bond					0.00000	101.24087				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	99.91089				0.00	0	
<b>Total NNF103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF103</b>										<b>0.00</b>	<b>0</b>	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	125.33356				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	89.55855				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	102.06236				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	97.94469				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	101.97044				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	101.98975				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	110.23471				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	94.70904				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	102.10560				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	102.02837				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.00359				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	101.78690				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			11.41500	105.33630	11.41500	105.30436				0.00	0	420,000,00
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	15.25147	100.00000	15.21772				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.76628				0.00	0	
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.82353				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	100.10525				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond					0.00000	102.15232				0.00	0	
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC34</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC35 On 07/09/2025 Spot Bond					0.00000	101.56817				0.00	0	10,000,00
<b>Total NTC35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For NTC35</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
NTC36 On 07/09/2027 Spot Bond					0.00000	102.35518				0.00	0	
<b>Total NTC36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC36</b>										<b>0.00</b>	<b>0</b>	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.55938				0.00	0	
<b>Total NTC37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC37</b>										<b>0.00</b>	<b>0</b>	
NTC38 On 14/02/2026 Spot Bond					0.00000	102.28830				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	102.03521				0.00	0	
<b>Total NTC39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC39</b>										<b>0.00</b>	<b>0</b>	
NTC40 On 12/10/2024 Spot Bond					0.00000	100.53854				0.00	0	
<b>Total NTC40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC40</b>										<b>0.00</b>	<b>0</b>	
NTCG0 On 19/03/2024 Spot Bond					0.00000	101.56552				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			8.56500	107.59260	8.56500	107.56808				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			9.04500	108.67823	9.04500	108.65210				0.00	0	670,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	101.87353				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	103.81860				0.00	0	
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	
OML13 On 23/09/2026 Spot Bond					0.00000	101.99874				0.00	0	
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 OML13</b>										<b>0.00</b>	<b>0</b>	
OML14 On 23/06/2027 Spot Bond					0.00000	101.79179				0.00	0	2,000,000,00
<b>Total OML14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For OML14</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
OML15 On 28/10/2027 Spot Bond					0.00000	100.10451				0.00	0	
<b>Total OML15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML15</b>										<b>0.00</b>	<b>0</b>	
OML16 On 23/05/2028 Spot Bond					0.00000	102.08830				0.00	0	2,500,000,00
<b>Total OML16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For OML16</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
PARS0 On 13/12/2025 Spot Bond					0.00000	101.83144				0.00	0	
<b>Total PARS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PARS01</b>										<b>0.00</b>	<b>0</b>	
PARS0 On 13/12/2027 Spot Bond					0.00000	102.32307				0.00	200,000,000	100,000,00
<b>Total PARS02 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For PARS02</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
PEP02 On 10/03/2025 Spot Bond					0.00000	102.36865				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	100.32408				0.00	300,000,000	150,000,00
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
<b>Total For PEP03</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
PEP04 On 05/05/2026 Spot Bond					0.00000	101.04299				0.00	0	
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	
PEP05 On 06/03/2026 Spot Bond					0.00000	101.56724				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	101.81693				0.00	0	500,000,00
<b>Total PEP06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For PEP06</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
PMM57 On 08/10/2023 Spot Bond					0.00000	100.64550				0.00	0	
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.81493				0.00	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 PMM58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM58</b>										<b>0.00</b>	<b>0</b>	
PMM59 On 28/02/2025 Spot Bond					0.00000	101.77283				0.00	0	
<b>Total PMM59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM59</b>										<b>0.00</b>	<b>0</b>	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.79819				0.00	0	
<b>Total PMM60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM60</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			8.87500	105.84832	8.89500	105.76409			489,877,001,712,500.00	1,407,310,084,700	1,205,364,564,800	
<b>Total R186 SPOT</b>									<b>19,877,001,712,500.00</b>	<b>407,310,084,700</b>	<b>205,364,564,800</b>	
<b>Total For R186</b>									<b>19,877,001,712,500.00</b>	<b>407,310,084,700</b>	<b>205,364,564,800</b>	
R197 On 07/12/2023 Spot Bond			4.20200	334.22256	4.20200	334.16493			126,060,000,000,000.00	30,000,000,000	480,955,300,000	
<b>Total R197 SPOT</b>									<b>16,060,000,000,000.00</b>	<b>30,000,000,000</b>	<b>480,955,300,000</b>	
<b>Total For R197</b>									<b>16,060,000,000,000.00</b>	<b>30,000,000,000</b>	<b>480,955,300,000</b>	
R202 On 07/12/2033 Spot Bond			4.72000	252.13198	4.80000	250.39043			157,068,484,064,000.00	33,277,221,200	75,128,110,000	
<b>Total R202 SPOT</b>									<b>17,068,484,064,000.00</b>	<b>33,277,221,200</b>	<b>75,128,110,000</b>	
<b>Total For R202</b>									<b>17,068,484,064,000.00</b>	<b>33,277,221,200</b>	<b>75,128,110,000</b>	
R2030 On 31/01/2030 Spot Bond			10.16500	89.93023	10.20500	89.73147			186,060,693,321,500.00	805,318,317,100	1,045,271,107,300	
<b>Total R2030 SPOT</b>									<b>16,060,693,321,500.00</b>	<b>805,318,317,100</b>	<b>1,045,271,107,300</b>	
<b>Total For R2030</b>									<b>16,060,693,321,500.00</b>	<b>805,318,317,100</b>	<b>1,045,271,107,300</b>	
R2032 On 31/03/2032 Spot Bond			10.82000	88.55434	10.85500	88.35393			358,812,836,290,000.00	1,327,062,184,500	1,800,811,980,900	
<b>Total R2032 SPOT</b>									<b>18,812,836,290,000.00</b>	<b>327,062,184,500</b>	<b>800,811,980,900</b>	
<b>Total For R2032</b>									<b>18,812,836,290,000.00</b>	<b>327,062,184,500</b>	<b>800,811,980,900</b>	
R2035 On 28/02/2035 Spot Bond			11.47500	87.28855	11.52000	87.01187			852,521,645,505,000.00	1,381,483,367,800	1,488,863,788,100	
<b>Total R2035 SPOT</b>									<b>12,521,645,505,000.00</b>	<b>381,483,367,800</b>	<b>488,863,788,100</b>	
<b>Total For R2035</b>									<b>12,521,645,505,000.00</b>	<b>381,483,367,800</b>	<b>488,863,788,100</b>	
R2037 On 31/01/2037 Spot Bond			11.82000	77.92031	11.86500	77.64672			353,318,889,336,000.00	791,312,934,800	1,636,501,679,900	
<b>Total R2037 SPOT</b>									<b>13,318,889,336,000.00</b>	<b>791,312,934,800</b>	<b>1,636,501,679,900</b>	
<b>Total For R2037</b>									<b>13,318,889,336,000.00</b>	<b>791,312,934,800</b>	<b>1,636,501,679,900</b>	
R2040 On 31/01/2040 Spot Bond			12.07000	78.29285	12.15000	77.80159			157,521,152,378,000.00	675,850,965,400	1,945,364,831,600	
<b>Total R2040 SPOT</b>									<b>17,521,152,378,000.00</b>	<b>675,850,965,400</b>	<b>1,945,364,831,600</b>	
<b>Total For R2040</b>									<b>17,521,152,378,000.00</b>	<b>675,850,965,400</b>	<b>1,945,364,831,600</b>	
R2044 On 31/01/2044 Spot Bond			12.13500	74.64581	12.21500	74.15298			839,395,618,465,000.00	728,421,559,000	1,934,624,802,600	
<b>Total R2044 SPOT</b>									<b>19,395,618,465,000.00</b>	<b>728,421,559,000</b>	<b>1,934,624,802,600</b>	
<b>Total For R2044</b>									<b>19,395,618,465,000.00</b>	<b>728,421,559,000</b>	<b>1,934,624,802,600</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048 On 28/02/2048 Spot Bond			12.05500	77.79578	12.14000	77.26065			337,069,643,021,500.00	525,679,771,300	575,166,647,00
<b>Total R2048 SPOT</b>									<b>337,069,643,021,500.00</b>	<b>525,679,771,300</b>	<b>575,166,647,00</b>
<b>Total For R2048</b>									<b>337,069,643,021,500.00</b>	<b>525,679,771,300</b>	<b>575,166,647,00</b>
R2053 On 31/03/2053 Spot Bond			12.04500	100.52293	12.13500	99.79378			191,274,550,000,000.00	430,990,000,000	373,079,700,00
<b>Total R2053 SPOT</b>									<b>191,274,550,000,000.00</b>	<b>430,990,000,000</b>	<b>373,079,700,00</b>
<b>Total For R2053</b>									<b>191,274,550,000,000.00</b>	<b>430,990,000,000</b>	<b>373,079,700,00</b>
R209 On 31/03/2036 Spot Bond			11.53500	67.35688	11.58000	67.11673			477,337,910,930,000.00	388,152,398,000	185,927,812,30
<b>Total R209 SPOT</b>									<b>477,337,910,930,000.00</b>	<b>388,152,398,000</b>	<b>185,927,812,30</b>
<b>Total For R209</b>									<b>477,337,910,930,000.00</b>	<b>388,152,398,000</b>	<b>185,927,812,30</b>
R210 On 31/03/2028 Spot Bond			4.35000	225.00686	4.40000	224.48657			68,031,614,895,000.00	15,639,451,700	289,859,256,90
<b>Total R210 SPOT</b>									<b>68,031,614,895,000.00</b>	<b>15,639,451,700</b>	<b>289,859,256,90</b>
<b>Total For R210</b>									<b>68,031,614,895,000.00</b>	<b>15,639,451,700</b>	<b>289,859,256,90</b>
R213 On 28/02/2031 Spot Bond			10.58500	84.56674	10.62000	84.38551			259,861,846,765,500.00	402,443,254,300	258,763,003,30
<b>Total R213 SPOT</b>									<b>259,861,846,765,500.00</b>	<b>402,443,254,300</b>	<b>258,763,003,30</b>
<b>Total For R213</b>									<b>259,861,846,765,500.00</b>	<b>402,443,254,300</b>	<b>258,763,003,30</b>
R214 On 28/02/2041 Spot Bond			11.89500	63.31976	11.97000	62.92822			152,402,402,330,000.00	349,088,054,000	423,380,578,20
<b>Total R214 SPOT</b>									<b>152,402,402,330,000.00</b>	<b>349,088,054,000</b>	<b>423,380,578,20</b>
<b>Total For R214</b>									<b>152,402,402,330,000.00</b>	<b>349,088,054,000</b>	<b>423,380,578,20</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.83057			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	102.36798			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	102.71924			0.00	0	
<b>Total RDFB18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>									<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.41874			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	101.66789			0.00	0	
<b>Total RDFB21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>									<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2024 Spot Bond					0.00000	102.24248			0.00	0	
<b>Total RDFB24 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	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 RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	102.18024				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.73797				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	101.38304				0.00	0	
<b>Total RDFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG01</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.24947				0.00	0	
<b>Total RDFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG02</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.18371				0.00	200,000,000	100,000,000
<b>Total RDFG03 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For RDFG03</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.21681				0.00	0	
<b>Total RDFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG04</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.47789				0.00	0	
<b>Total RDFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG05</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.48937				0.00	0	
<b>Total RDFG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG06</b>										<b>0.00</b>	<b>0</b>	
RED13 On 13/05/2026 Spot Bond					0.00000	102.70054				0.00	0	
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	
RED16 On 07/12/2023 Spot Bond					0.00000	102.10811				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED17 On 14/11/2025 Spot Bond					0.00000	102.74559				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	102.96815				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.03693				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	102.10982				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60 On 09/08/2024 Spot Bond					0.00000	100.68585				0.00	2,606,160,406	1,303,080,206
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>2,606,160,406</b>	<b>1,303,080,206</b>
<b>Total For RED603</b>										<b>0.00</b>	<b>2,606,160,406</b>	<b>1,303,080,206</b>
RED70 On 17/04/2026 Spot Bond					0.00000	100.61958				0.00	0	
<b>Total RED706 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED706</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2026 Spot Bond					0.00000	100.67306				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	99.94504				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	100.35237				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	100.32051				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>										<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond					0.00000	101.20327				0.00	0	
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	
RES59 On 13/10/2027 Spot Bond					0.00000	100.53757				0.00	0	
<b>Total RES59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES59</b>										<b>0.00</b>	<b>0</b>	
RES60 On 06/12/2025 Spot Bond					0.00000	101.52446				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES61 On 15/12/2027 Spot Bond					0.00000	101.31141				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	102.07143				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	101.28598				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	101.15803				0.00	0	
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.15463				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	101.20110				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	101.18977				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	101.25208				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	101.24075				0.00	0	
<b>Total RFCC2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC2</b>										<b>0.00</b>	<b>0</b>	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.37654				0.00	0	
<b>Total RFCD1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD1</b>										<b>0.00</b>	<b>0</b>	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.36523				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>	

Contract Details	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 RMBI06</b>									<b>0.00</b>	<b>0</b>	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.08531			0.00	1,000,000,000	500,000,000
<b>Total RN2027 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For RN2027</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
RN2030 On 17/09/2030 Spot Bond					0.00000	100.15786			0.00	3,000,000,000	1,500,000,000
<b>Total RN2030 SPOT</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For RN2030</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
RW23 On 10/12/2023 Spot Bond			9.64500	101.27596	9.64500	101.25010		964,500,000,000.00		100,000,000	100,000,000
<b>Total RW23 SPOT</b>								<b>964,500,000,000.00</b>		<b>100,000,000</b>	<b>100,000,000</b>
<b>Total For RW23</b>								<b>964,500,000,000.00</b>		<b>100,000,000</b>	<b>100,000,000</b>
RW28 On 10/12/2028 Spot Bond			11.71500	95.72587	11.71500	95.69610			0.00	0	
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			11.93000	94.67797	11.93000	94.64801		9,544,000,000,000.00		800,000,000	400,000,000
<b>Total RW31 SPOT</b>								<b>9,544,000,000,000.00</b>		<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For RW31</b>								<b>9,544,000,000,000.00</b>		<b>800,000,000</b>	<b>400,000,000</b>
RWL26 On 30/06/2026 Spot Bond					0.00000	102.43056			0.00	0	1,000,000,000
<b>Total RWL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For RWL26</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
RWL28 On 30/06/2028 Spot Bond			10.88500	96.45793	10.88500	96.43000			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	100.10632			0.00	0	
<b>Total SBN02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>									<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.38539			0.00	0	
<b>Total SBN03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBN03</b>									<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			9.37000	103.76312	9.37000	103.73729			0.00	0	15,200,000
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>15,200,000</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>15,200,000</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	104.36959			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.36500	104.95168	9.36500	104.92514				29,891,207,000,000.00	3,191,800,000	1,595,900,00
<b>Total SBS27 SPOT</b>										<b>29,891,207,000,000.00</b>	<b>3,191,800,000</b>	<b>1,595,900,00</b>
<b>Total For SBS27</b>										<b>29,891,207,000,000.00</b>	<b>3,191,800,000</b>	<b>1,595,900,00</b>
SBS3 On 25/05/2026 Spot Bond			9.37500	98.66851	9.37500	98.64394				0.00	0	80,000,00
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
SBS31 On 12/06/2027 Spot Bond			9.65000	101.76708	9.65000	101.74088				0.00	0	
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			9.40500	104.43936	9.40500	104.41328				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			9.40500	99.66821	9.40500	99.64331				0.00	0	
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			10.29000	97.40567	10.29000	97.37911				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			9.32000	104.99421	9.32000	104.96822				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			9.73500	106.10254	9.73500	106.07514				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			9.26500	9.26500	9.26500	100.23155				0.00	0	100,000,00
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SBS52 On 29/01/2030 Spot Bond					0.00000	103.22854				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.24723				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS57 On 12/06/2024 Spot Bond					0.00000	102.11213				0.00	400,000,000	200,000,000
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	103.68554				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.32603				0.00	400,000,000	200,000,000
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	100.97300				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>	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.10472				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	102.38317				0.00	100,000,000	50,000,000
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For SBS65</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	101.84071				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	102.07363				0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.69143				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.11399				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	100.26987				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	99.95265				0.00	0	
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SBS72</b>										<b>0.00</b>	<b>0</b>	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.37446				0.00	160,000,000	230,000,00
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>230,000,00</b>
<b>Total For SBS74</b>										<b>0.00</b>	<b>160,000,000</b>	<b>230,000,00</b>
SBS75 On 26/04/2027 Spot Bond					0.00000	101.36063				0.00	0	
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	
SBS76 On 26/04/2032 Spot Bond					0.00000	102.02551				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	101.02017				0.00	0	
<b>Total SBS77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS77</b>										<b>0.00</b>	<b>0</b>	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.63173				0.00	0	
<b>Total SBS78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS78</b>										<b>0.00</b>	<b>0</b>	
SBS79 On 01/06/2028 Spot Bond					0.00000	102.47787				0.00	1,000,000,000	500,000,00
<b>Total SBS79 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For SBS79</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
SBS80 On 03/02/2028 Spot Bond			9.79000	9.79000	9.79000	97.66324				0.00	0	
<b>Total SBS80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS80</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			5.10200	333.19420	5.10200	333.12878				0.00	0	
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			5.55000	5.55000	5.55000	235.14316				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.91093				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	101.22359				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT10 On 31/03/2024 Spot Bond					0.00000	102.75509				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	
SBT104 On 30/09/2025 Spot Bond					0.00000	105.24204				0.00	0	
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	
SBT106 On 31/12/2026 Spot Bond					0.00000	104.11005				0.00	0	
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	
SBT107 On 08/04/2027 Spot Bond					0.00000	103.10900				0.00	0	
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT107</b>										<b>0.00</b>	<b>0</b>	
SBT108 On 13/07/2027 Spot Bond					0.00000	102.95081				0.00	0	
<b>Total SBT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT108</b>										<b>0.00</b>	<b>0</b>	
SBT109 On 31/12/2027 Spot Bond					0.00000	101.30001				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>	
SBT110 On 30/06/2028 Spot Bond					0.00000	101.97429				0.00	0	
<b>Total SBT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT110</b>										<b>0.00</b>	<b>0</b>	
SBT201 On 03/12/2023 Spot Bond					0.00000	102.00876				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			9.78000	101.84110	9.78000	101.81469				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	100.72922				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>	
SBT205 On 31/01/2025 Spot Bond					0.00000	100.89777				0.00	2,500,000,000	2,500,000,000
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT207 On 25/06/2025 Spot Bond					0.00000	105.07484				0.00	0	602,000,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>602,000,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	<b>602,000,00</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	104.17626				0.00	0	2,100,000,00
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,00</b>
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,00</b>
SBT209 On 29/06/2026 Spot Bond					0.00000	102.34712				0.00	0	5,700,000,00
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,700,000,00</b>
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	<b>5,700,000,00</b>
SLI5 On 16/08/2026 Spot Bond					0.00000	102.75552				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	102.57430				0.00	0	
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	
SLI7 On 16/08/2028 Spot Bond			9.84500	98.32139	9.84500	98.29529				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	102.23363				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	102.12385				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRA8 On 15/08/2025 Spot Bond					0.00000	102.10253				0.00	0	
<b>Total SLRA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA8</b>										<b>0.00</b>	<b>0</b>	
SLRA9 On 15/08/2027 Spot Bond					0.00000	102.16623				0.00	0	
<b>Total SLRA9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA9</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	102.20901				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	102.18769				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRB8 On 15/08/2025 Spot Bond					0.00000	102.14509				0.00	0	
<b>Total SLRB8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB8</b>										<b>0.00</b>	<b>0</b>	
SLRB9 On 15/08/2027 Spot Bond					0.00000	102.20876				0.00	0	
<b>Total SLRB9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB9</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	102.25157				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	102.24089				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	102.23019				0.00	0	
<b>Total SLRC8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC8</b>										<b>0.00</b>	<b>0</b>	
SLRC9 On 15/08/2027 Spot Bond					0.00000	102.29383				0.00	0	
<b>Total SLRC9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC9</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.81446				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.62895				0.00	400,000,000	200,000,000
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For SNT06</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
SNT07 On 06/04/2028 Spot Bond					0.00000	100.72200				0.00	0	
<b>Total SNT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT07</b>										<b>0.00</b>	<b>0</b>	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.75331				0.00	0	
<b>Total SOL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOL01</b>										<b>0.00</b>	<b>0</b>	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.24885				0.00	0	1,500,000,000
<b>Total SOL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For SOL02</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
SPDA1 On 21/08/2024 Spot Bond					0.00000	102.22055				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.79588				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.81907				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.79781				0.00	0	
<b>Total SPDA16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA16</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.82474				0.00	0	
<b>Total SPDA17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA17</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.22865				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.74876				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.77067				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.02821				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.99680				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 12/07/2025 Spot Bond					0.00000	100.98974				0.00	0	
<b>Total SPG011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG011</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 29/03/2028 Spot Bond					0.00000	101.35862				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG01: On 03/07/2028 Spot Bond					0.00000	100.90928				0.00	0	
<b>Total SPG013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG013</b>										<b>0.00</b>	<b>0</b>	
SPGC0 On 29/03/2024 Spot Bond					0.00000	100.86062				0.00	0	
<b>Total SPGC04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC04</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.53591				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			5.78000	5.78000	5.78000	165.68150				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			8.87000	105.86310	8.87000	105.83800				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			10.11000	86.74265	10.11000	86.71940				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	101.14806				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.77141				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			9.32500	103.00281	9.32500	102.97698				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			5.57000	117.78378	5.57000	117.75925				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.87679				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	100.02716				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.07569				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 08/12/2023 Spot Bond			5.23200	5.23200	5.23200	332.97965				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2025 Spot Bond			5.18500	5.18500	5.18500	167.10967				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			5.87000	5.87000	5.87000	113.75999				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			5.34500	5.34500	5.34500	117.39234				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			5.58000	5.58000	5.58000	213.48406				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	107.14273				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.85899				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.48716				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.83661				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			5.67500	5.67500	5.67500	232.71041				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 21/12/2026 Spot Bond					0.00000	102.53436				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.61148				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			10.87000	86.91640	10.87000	86.89141				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.30757				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/03/2028 Spot Bond			5.56000	213.70988	5.56000	213.66525				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 07/12/2033 Spot Bond			5.75000	231.31463	5.75000	231.26516				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN11: On 31/03/2024 Spot Bond					0.00000	96.30516				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 11/09/2023 Spot Bond					0.00000	101.36409				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.57889				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	98.74330				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 03/11/2023 Spot Bond					0.00000	98.55047				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN14: On 09/11/2023 Spot Bond					0.00000	99.58404				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 21/02/2024 Spot Bond			7.61500	7.61500	7.61500	101.27058				0.00	0	
<b>Total SSN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 28/02/2025 Spot Bond					0.00000	98.96894				0.00	0	
<b>Total SSN173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN173</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 28/02/2027 Spot Bond					0.00000	103.58946				0.00	0	
<b>Total SSN174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN174</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 31/03/2046 Spot Bond			4.99924	110.83357	4.99924	110.81207				0.00	0	
<b>Total SSN175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN175</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 31/12/2050 Spot Bond			4.98977	45.29444	4.98977	110.58805				0.00	0	
<b>Total SSN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN176</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 28/09/2027 Spot Bond					0.00000	100.85307				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	101.36440				0.00	0	
<b>Total SSN180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN180</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 18/02/2024 Spot Bond					0.00000	101.84069				0.00	0	
<b>Total SSN183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN183</b>										<b>0.00</b>	<b>0</b>	
SSN19: On 20/09/2023 Spot Bond					0.00000	101.08067				0.00	0	
<b>Total SSN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN195</b>										<b>0.00</b>	<b>0</b>	
SSN19: On 17/11/2023 Spot Bond			4.74500	4.74500	4.74500	100.79484				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	99.95044				0.00	0	
<b>Total SSN198 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SSN198</b>										<b>0.00</b>	<b>0</b>	
SSN19 On 17/05/2028 Spot Bond					0.00000	102.03830				0.00	0	
<b>Total SSN199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN199</b>										<b>0.00</b>	<b>0</b>	
SSN20 On 21/08/2023 Spot Bond					0.00000	101.89007				0.00	0	
<b>Total SSN200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN200</b>										<b>0.00</b>	<b>0</b>	
SSN20 On 23/08/2023 Spot Bond					0.00000	101.75941				0.00	0	
<b>Total SSN201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN201</b>										<b>0.00</b>	<b>0</b>	
SSN20 On 30/05/2028 Spot Bond					0.00000	101.81802				0.00	0	
<b>Total SSN202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN202</b>										<b>0.00</b>	<b>0</b>	
SSN20 On 13/09/2023 Spot Bond					0.00000	101.25413				0.00	0	
<b>Total SSN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN203</b>										<b>0.00</b>	<b>0</b>	
SSN20 On 26/09/2023 Spot Bond					0.00000	101.01392				0.00	0	
<b>Total SSN204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN204</b>										<b>0.00</b>	<b>0</b>	
SSN20 On 21/06/2024 Spot Bond					0.00000	101.01552				0.00	0	
<b>Total SSN205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN205</b>										<b>0.00</b>	<b>0</b>	
SSN20 On 07/12/2023 Spot Bond					0.00000	100.94897				0.00	0	
<b>Total SSN206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN206</b>										<b>0.00</b>	<b>0</b>	
SSN20 On 13/10/2023 Spot Bond					0.00000	100.67857				0.00	0	
<b>Total SSN207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN207</b>										<b>0.00</b>	<b>0</b>	
SSN20 On 12/10/2023 Spot Bond					0.00000	100.52996				0.00	0	
<b>Total SSN208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN208</b>										<b>0.00</b>	<b>0</b>	
SST20 On 08/12/2026 Spot Bond					0.00000	102.40649				0.00	0	
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	
SST20 On 31/08/2027 Spot Bond					0.00000	103.14455				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SST202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST202</b>										<b>0.00</b>	<b>0</b>	
SST202 On 03/03/2028 Spot Bond					0.00000	102.06625				0.00	0	
<b>Total SST203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST203</b>										<b>0.00</b>	<b>0</b>	
STF001 On 01/03/2027 Spot Bond					0.00000	104.88252				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	102.84866				0.00	0	
<b>Total STF002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For STF002</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			9.38500	102.28896	9.38500	102.26334				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.86020				0.00	0	
<b>Total T16A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16A10</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.83934				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.80317				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.86171				0.00	0	
<b>Total T17A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A13</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.84593				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.60170				0.00	0	
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.84593				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A31 On 21/02/2026 Spot Bond			7.51500	102.52370	7.51500	102.50281				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			8.02500	102.75610	8.02500	102.73377				0.00	0	80,000,00
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
T18A11 On 21/08/2025 Spot Bond					0.00000	101.75594				0.00	0	
<b>Total T18A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A11</b>										<b>0.00</b>	<b>0</b>	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.81716				0.00	0	
<b>Total T18A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A12</b>										<b>0.00</b>	<b>0</b>	
T18A13 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		370,000,000,000,000.00		13,700,000,000	13,700,000,00	
<b>Total T18A13 SPOT</b>								<b>0,000,000,000,000.00</b>		<b>13,700,000,000</b>	<b>13,700,000,00</b>	
<b>Total For T18A13</b>								<b>0,000,000,000,000.00</b>		<b>13,700,000,000</b>	<b>13,700,000,00</b>	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.85567				0.00	0	
<b>Total T18A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A21</b>										<b>0.00</b>	<b>0</b>	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.84600				0.00	0	
<b>Total T18A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A22</b>										<b>0.00</b>	<b>0</b>	
T18A23 On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		233,000,000,000,000.00		22,330,000,000	22,330,000,00	
<b>Total T18A23 SPOT</b>								<b>13,000,000,000,000.00</b>		<b>22,330,000,000</b>	<b>22,330,000,00</b>	
<b>Total For T18A23</b>								<b>13,000,000,000,000.00</b>		<b>22,330,000,000</b>	<b>22,330,000,00</b>	
T18A32 On 21/08/2027 Spot Bond			9.59500	103.74100	9.59500	103.71415				0.00	0	
<b>Total T18A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A32</b>										<b>0.00</b>	<b>0</b>	
T18A33 On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total T18A33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A33</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	101.48137				0.00	0	
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	
TC002 On 15/02/2027 Spot Bond					0.00000	102.44046				0.00	0	
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.56365				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	102.06702				0.00	200,000,000	110,000,00
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>110,000,00</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>200,000,000</b>	<b>110,000,00</b>
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.36686				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	101.98090				0.00	160,000,000	80,000,00
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,00</b>
<b>Total For TFS162</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,00</b>
TFS164 On 22/10/2024 Spot Bond					0.00000	100.47319				0.00	140,000,000	70,000,00
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
<b>Total For TFS164</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.41879				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.44181				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.84208				0.00	160,000,000	80,000,00
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,00</b>
<b>Total For TFS167</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,00</b>
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.90372				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.55490				0.00	20,000,000	10,000,00
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,00</b>
<b>Total For TFS169</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,00</b>
TFS17c On 30/11/2026 Spot Bond					0.00000	101.65321				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.78294				0.00	80,000,000	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For TFS171</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
TFS172 On 22/02/2027 Spot Bond					0.00000	101.88669				0.00	0	
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS172</b>										<b>0.00</b>	<b>0</b>	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.02469				0.00	0	
<b>Total TFS173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS173</b>										<b>0.00</b>	<b>0</b>	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.17075				0.00	0	
<b>Total TFS174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS174</b>										<b>0.00</b>	<b>0</b>	
TFS175 On 13/03/2026 Spot Bond					0.00000	101.28467				0.00	140,000,000	70,000,000
<b>Total TFS175 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For TFS175</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
TFS176 On 13/03/2028 Spot Bond					0.00000	101.30917				0.00	0	
<b>Total TFS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS176</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH16A7 On 21/08/2024 Spot Bond					0.00000	101.84619				0.00	200,000,000	100,000,000
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
TH16A2 On 21/08/2024 Spot Bond			8.79500	103.49042	8.79500	103.46581				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>	
TH16A3 On 21/08/2024 Spot Bond					0.00000	101.85586				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>	
TH16A5 On 21/08/2024 Spot Bond					0.00000	101.85005				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>	
TH16A8 On 21/08/2024 Spot Bond			6.06500	102.26712	6.06500	102.25024				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B On 21/08/2024 Spot Bond					0.00000	101.89261				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	102.06122				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	101.96611				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	101.95257				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	102.04539				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	102.02025				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	102.36813				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	102.53228				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	102.43573				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	101.93290				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B On 21/02/2026 Spot Bond					0.00000	101.90391				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17B On 21/02/2026 Spot Bond					0.00000	101.89425				0.00	0	
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH17B3</b>										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	102.00245				0.00	0	
<b>Total TH17C1 SPOT</b>										0.00	0	
<b>Total For TH17C1</b>										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.95801				0.00	0	
<b>Total TH17C2 SPOT</b>										0.00	0	
<b>Total For TH17C2</b>										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.95222				0.00	0	
<b>Total TH17C3 SPOT</b>										0.00	0	
<b>Total For TH17C3</b>										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	102.35770				0.00	0	
<b>Total TH17D1 SPOT</b>										0.00	0	
<b>Total For TH17D1</b>										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	102.28629				0.00	0	
<b>Total TH17D2 SPOT</b>										0.00	0	
<b>Total For TH17D2</b>										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	102.24190				0.00	0	
<b>Total TH17D3 SPOT</b>										0.00	0	
<b>Total For TH17D3</b>										0.00	0	
TH17O On 21/02/2024 Spot Bond					0.00000	101.73587				0.00	0	
<b>Total TH17O4 SPOT</b>										0.00	0	
<b>Total For TH17O4</b>										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	101.89433				0.00	0	
<b>Total TH18B1 SPOT</b>										0.00	0	
<b>Total For TH18B1</b>										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	101.71901				0.00	0	
<b>Total TH18B2 SPOT</b>										0.00	0	
<b>Total For TH18B2</b>										0.00	0	
TH18B On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			450,000,000,000,000.00	4,500,000,000	4,500,000,000	
<b>Total TH18B3 SPOT</b>									50,000,000,000,000.00	4,500,000,000	4,500,000,000	
<b>Total For TH18B3</b>									50,000,000,000,000.00	4,500,000,000	4,500,000,000	
TH18C On 21/08/2027 Spot Bond					0.00000	102.02962				0.00	0	
<b>Total TH18C1 SPOT</b>										0.00	0	
<b>Total For TH18C1</b>										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.99097				0.00	0	

Contract Details	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>	
TH18C: On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				340,000,000,000,000.00	3,400,000,000	3,400,000,000
<b>Total TH18C3 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>3,400,000,000</b>	<b>3,400,000,000</b>
<b>Total For TH18C3</b>										<b>10,000,000,000,000.00</b>	<b>3,400,000,000</b>	<b>3,400,000,000</b>
TH18D: On 21/08/2027 Spot Bond					0.00000	102.22278				0.00	0	
<b>Total TH18D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18D1</b>										<b>0.00</b>	<b>0</b>	
TH18D: On 21/08/2027 Spot Bond					0.00000	102.18415				0.00	0	
<b>Total TH18D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18D2</b>										<b>0.00</b>	<b>0</b>	
TH18D: On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				351,000,000,000,000.00	3,510,000,000	3,100,000,000
<b>Total TH18D3 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>3,510,000,000</b>	<b>3,100,000,000</b>
<b>Total For TH18D3</b>										<b>10,000,000,000,000.00</b>	<b>3,510,000,000</b>	<b>3,100,000,000</b>
TH18O: On 21/08/2023 Spot Bond					0.00000	101.75370				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	101.73591				0.00	0	
<b>Total TH18O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18O2</b>										<b>0.00</b>	<b>0</b>	
TH18O: On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				660,000,000,000,000.00	16,600,000,000	16,600,000,000
<b>Total TH18O3 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>16,600,000,000</b>	<b>16,600,000,000</b>
<b>Total For TH18O3</b>										<b>10,000,000,000,000.00</b>	<b>16,600,000,000</b>	<b>16,600,000,000</b>
TL25 On 04/09/2024 Spot Bond			9.74500	103.73312	9.74500	103.70630				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	102.52046				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			9.95500	101.46037	9.95500	101.43344				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	100.72260				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
TL30 On 10/06/2024 Spot Bond					0.00000	101.39433				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	101.99340				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	100.11517				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	
TL33 On 09/03/2033 Spot Bond					0.00000	101.53666				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			9.92500	102.71863	9.92500	102.69141				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	83.45120	100.00000	83.27057				0.00	0	
<b>Total TN23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN23/R2023</b>										<b>0.00</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			10.24500	102.94871	10.24500	102.92031			42,012,696,000.00		4,100,800	1,758,394,00
<b>Total TN25 SPOT</b>									<b>42,012,696,000.00</b>		<b>4,100,800</b>	<b>1,758,394,00</b>
<b>Total For TN25</b>									<b>42,012,696,000.00</b>		<b>4,100,800</b>	<b>1,758,394,00</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	30.92609	100.00000	30.85689				0.00	0	
<b>Total TN25/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>										<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			11.42500	93.53654	11.42500	93.50831			40,126,885,000.00		3,512,200	7,584,274,50
<b>Total TN27 SPOT</b>									<b>40,126,885,000.00</b>		<b>3,512,200</b>	<b>7,584,274,50</b>
<b>Total For TN27</b>									<b>40,126,885,000.00</b>		<b>3,512,200</b>	<b>7,584,274,50</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	13.44232	100.00000	13.41274				0.00	0	
<b>Total TN27/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>										<b>0.00</b>	<b>0</b>	
TN29 On 07/02/2029 Spot Bond			11.13500	96.32759	11.13500	96.29875				0.00	0	
<b>Total TN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN29</b>										<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			11.80500	97.05776	11.80500	97.02734				0.00	0	1,000,000,00
<b>Total TN30 SPOT</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
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	116.74010	8.00000	116.71508				0.00	0	
<b>Total TN30/R2030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>										<b>0.00</b>	<b>0</b>	
TN34 On 07/02/2034 Spot Bond			12.72700	91.98543	12.72700	91.95408				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			13.14000	87.19044	13.14000	87.16012			28,934,280,000.00		2,202,000	663,996,100
<b>Total TN40 SPOT</b>									<b>28,934,280,000.00</b>		<b>2,202,000</b>	<b>663,996,100</b>
<b>Total For TN40</b>									<b>28,934,280,000.00</b>		<b>2,202,000</b>	<b>663,996,100</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	103.34481	10.75000	103.31524				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	102.35399				0.00	0	
<b>Total TNF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF25</b>										<b>0.00</b>	<b>0</b>	
TNF27 On 07/02/2027 Spot Bond					0.00000	99.82080				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			6.10000	104.20929	6.10000	105.98401				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	101.26296				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	101.14795				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	101.16027				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	101.17727				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A3 On 20/06/2026 Spot Bond			7.91500	100.10828	7.91500	100.08705				0.00	0	10,000.00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.54551				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>	
TRA4A: On 13/04/2024 Spot Bond			9.92500	102.31076	9.92500	102.28369				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>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.54354				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			8.92500	102.39007	8.92500	102.36566				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.38766				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.81380				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.24492				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.20672				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.42731				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.43153				0.00	0	
<b>Total TRA5C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C2</b>										<b>0.00</b>	<b>0</b>	
TSP26: On 13/02/2024 Spot Bond					0.00000	95.58904				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP265 On 08/03/2024 Spot Bond					0.00000	95.05938				0.00	0	
<b>Total TSP265 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP265</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.33036				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	100.03213				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.37086				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 10/08/2023 Spot Bond					0.00000	102.12655				0.00	4,000,000	2,000,00
<b>Total TWC444 SPOT</b>										<b>0.00</b>	<b>4,000,000</b>	<b>2,000,00</b>
<b>Total For TWC444</b>										<b>0.00</b>	<b>4,000,000</b>	<b>2,000,00</b>
TWC44 On 25/08/2023 Spot Bond					0.00000	101.63075				0.00	0	
<b>Total TWC445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC445</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 29/08/2023 Spot Bond					0.00000	101.46409				0.00	0	
<b>Total TWC446 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC446</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 06/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TWC447 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC447</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 16/10/2023 Spot Bond					0.00000	100.79678				0.00	0	12,900,000,00
<b>Total TWC448 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,900,000,00</b>
<b>Total For TWC448</b>										<b>0.00</b>	<b>0</b>	<b>12,900,000,00</b>
TWC44 On 20/10/2023 Spot Bond					0.00000	100.59794				0.00	0	
<b>Total TWC449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC449</b>										<b>0.00</b>	<b>0</b>	
TWC45 On 06/11/2023 Spot Bond					0.00000	100.32664				0.00	0	
<b>Total TWC451 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC451</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			11.21500	104.67117	11.21500	104.64014				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	102.04942				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	102.18768				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2024 Spot Bond					0.00000	102.08136				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	102.21960				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	102.03878				0.00	0	
<b>Total UU1A07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A07</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	102.25152				0.00	0	
<b>Total UU1A08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A08</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond			10.81000	10.81000	10.81000	100.78350				0.00	0	
<b>Total UU1A09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A09</b>										<b>0.00</b>	<b>0</b>	
UU1A1 On 15/05/2024 Spot Bond					0.00000	102.25355				0.00	0	
<b>Total UU1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A10</b>										<b>0.00</b>	<b>0</b>	
UU1A1 On 15/05/2026 Spot Bond					0.00000	102.46950				0.00	0	
<b>Total UU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A11</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	102.25152				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	102.30257				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	102.56548				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total UU1B04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B04</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.52803				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.57055				0.00	0	
<b>Total UU1C02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.50676				0.00	0	
<b>Total UU1C03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C03</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.79336				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	101.82340				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	102.68711				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.55783				0.00	530,000,000	530,000,000
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>530,000,000</b>	<b>530,000,000</b>
<b>Total For VKE18</b>										<b>0.00</b>	<b>530,000,000</b>	<b>530,000,000</b>
VKE19 On 27/08/2025 Spot Bond					0.00000	102.20665				0.00	2,000,000,000	2,000,000,000
<b>Total VKE19 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For VKE19</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
VKE20 On 27/08/2027 Spot Bond					0.00000	102.24262				0.00	0	
<b>Total VKE20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE20</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.93045				0.00	0	
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>1.26e+017</b>	<b>277,071,393,106</b>	<b>722,814,066,600</b>
<b>Total for SPOT :</b>										<b>1.26e+017</b>	<b>277,071,393,106</b>	<b>722,814,066,600</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>									1.26e+017	277,071,431,544	722,815,716,31
<b>Total Options</b>									0.00	0	188,38
<b>Grand Total:</b>									1.26e+017	277,071,431,544	722,815,904,65