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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 18/08/2023

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/11/2023 Bond Future			12.87446	71.53030	12.76173	72.02114			0.00	0	
ES33 On 01/02/2024 Bond Future			13.02425	73.15687	12.90589	73.66178			0.00	0	
ES33 On 02/05/2024 Bond Future			13.17791	71.02463	13.05426	71.54132			0.00	0	
ES33 On 01/08/2024 Bond Future			13.33925	72.64104	13.20629	73.18494			0.00	0	
ES33 On 07/11/2024 Bond Future			13.55211	70.52875	13.41269	71.08440			0.00	0	
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	
ES42 On 02/11/2023 Bond Future			13.33407	67.38309	13.22149	67.94073			0.00	0	
ES42 On 01/02/2024 Bond Future			13.47049	68.91548	13.35285	69.48856			0.00	0	
ES42 On 02/05/2024 Bond Future			13.61535	66.22371	13.49278	66.81003			0.00	0	
ES42 On 01/08/2024 Bond Future			13.76384	67.72967	13.63314	68.34407			0.00	0	
ES42 On 07/11/2024 Bond Future			13.95376	65.03641	13.81709	65.66427			0.00	0	
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	
I2025 On 02/11/2023 Bond Future			173.19671	173.19671	173.16675	173.16675			0.00	0	5,5

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	01/02/2024	Bond Future			175.34766	175.34766	175.32414	175.32414			0.00	0	2'
I2025	On	02/05/2024	Bond Future			179.34585	179.34585	179.32244	179.32244			0.00	0	
I2025	On	01/08/2024	Bond Future			181.59993	181.59993	181.61404	181.61404			0.00	0	
I2025	On	07/11/2024	Bond Future			185.84062	185.84062	185.85344	185.85344			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,75</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>5,75</b>
I2029	On	02/11/2023	Bond Future			125.47083	125.47083	125.48879	125.48879			0.00	0	1,28
I2029	On	01/02/2024	Bond Future			128.32386	128.32386	128.34730	128.34730			0.00	0	7'
I2029	On	02/05/2024	Bond Future			129.88800	129.88800	129.91257	129.91257			0.00	0	
I2029	On	01/08/2024	Bond Future			132.84676	132.84676	132.89943	132.89943			0.00	0	
I2029	On	07/11/2024	Bond Future			134.55454	134.55454	134.60748	134.60748			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,01</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,01</b>
I2033	On	02/11/2023	Bond Future			119.30912	119.30912	119.21787	119.21787			0.00	0	2,28
I2033	On	01/02/2024	Bond Future			122.02202	122.02202	121.93348	121.93348			0.00	0	6,14
I2033	On	02/05/2024	Bond Future			123.34741	123.34741	123.25753	123.25753			0.00	0	
I2033	On	01/08/2024	Bond Future			126.15742	126.15742	126.09138	126.09138			0.00	0	
I2033	On	07/11/2024	Bond Future			127.61096	127.61096	127.54257	127.54257			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,35</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>8,35</b>
I2038	On	02/11/2023	Bond Future			128.99207	128.99207	129.45274	129.45274			0.00	0	4,66
I2038	On	01/02/2024	Bond Future			129.91445	129.91445	130.39104	130.39104			0.00	0	
I2038	On	02/05/2024	Bond Future			132.87654	132.87654	133.36446	133.36446			0.00	0	
I2038	On	01/08/2024	Bond Future			133.84278	133.84278	134.37017	134.37017			0.00	0	
I2038	On	07/11/2024	Bond Future			136.96637	136.96637	137.50492	137.50492			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,66</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>4,66</b>
I2046	On	02/11/2023	Bond Future			112.46365	112.46365	112.47202	112.47202			0.00	0	16,14
I2046	On	01/02/2024	Bond Future			115.02092	115.02092	115.03389	115.03389			0.00	0	
I2046	On	02/05/2024	Bond Future			115.50335	115.50335	115.51744	115.51744			0.00	0	
I2046	On	01/08/2024	Bond Future			118.13395	118.13395	118.17284	118.17284			0.00	0	
I2046	On	07/11/2024	Bond Future			118.69904	118.69904	118.73806	118.73806			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,14</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>16,14</b>
I2050	On	02/11/2023	Bond Future			113.29803	113.29803	113.30634	113.30634			0.00	0	14,08
I2050	On	01/02/2024	Bond Future			113.63433	113.63433	113.64744	113.64744			0.00	0	
I2050	On	02/05/2024	Bond Future			116.22538	116.22538	116.23896	116.23896			0.00	0	
I2050	On	01/08/2024	Bond Future			116.57541	116.57541	116.61433	116.61433			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
I2050	On	07/11/2024	Bond Future			119.29563	119.29563	119.33413	119.33413			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,08</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>14,08</b>
R186	On	02/11/2023	Bond Future			9.20185	107.41889	9.10402	107.68537		4.11	2,254,400,244.43	20,987	119,84
R186	On	01/02/2024	Bond Future			9.20698	104.52476	9.09760	104.80153		4.09	0.00	0	
R186	On	02/05/2024	Bond Future			9.20996	106.88350	9.08851	107.16685		3.69	0.00	0	
R186	On	01/08/2024	Bond Future			9.21504	103.98278	9.06853	104.29516		3.46	0.00	0	
R186	On	07/11/2024	Bond Future			9.29004	106.37870	9.12318	106.69702		3.01	0.00	0	
<b>Total R186 Future</b>												<b>2,254,400,244.43</b>	<b>20,987</b>	<b>119,84</b>
R186	On	02/11/2023	Bond Future	9.39	Call			1,325.95000	1.32595	1,125,840	4.34	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			549.38000	0.54938	615,750	4.34	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,344.04000	1.34404	1,143,200	4.35	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			540.45000	0.54045	606,090	4.35	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			3,599.80000	3.59980	3,347,030	5.00	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			86.22000	0.08622	99,930	5.00	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Call			925.49000	0.92549	752,020	4.19	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			800.14000	0.80014	893,150	4.19	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,307.78000	1.30778	1,108,780	4.33	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			558.24000	0.55824	625,720	4.33	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			825.88000	0.82588	889,330	4.35	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			1,856.37000	1.85637	1,642,330	4.36	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			817.73000	0.81773	880,460	4.36	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			1,873.57000	1.87357	1,658,820	4.36	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			809.91000	0.80991	871,930	4.36	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			1,839.49000	1.83949	1,626,170	4.35	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			349.30000	0.34930	268,630	3.26	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,909.50000	2.90950	3,112,180	3.26	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			2,360.18000	2.36018	2,136,820	4.09	0.00	0	2,0
R186	On	02/05/2024	Bond Future	9.73	Put			874.69000	0.87469	934,680	4.09	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			338.30000	0.33830	260,050	3.26	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,946.74000	2.94674	3,151,840	3.26	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			3,539.89000	3.53989	3,296,440	4.44	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Put			531.80000	0.53180	571,700	4.44	0.00	0	2,0
R186	On	02/05/2024	Bond Future	8.00	Call			343.77000	0.34377	263,740	3.26	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			2,928.09000	2.92809	3,131,410	3.26	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put			1,836.21000	1.83621	1,986,750	3.31	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call			1,033.75000	1.03375	871,430	3.32	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put			1,824.91000	1.82491	1,974,970	3.32	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call			1,012.84000	1.01284	852,260	3.31	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 Inter
R186	On	01/08/2024	Bond Future	8.68	Put			1,847.16000	1.84716	1,998,960	3.31	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call			1,023.47000	1.02347	861,630	3.31	0.00	0	
R186	On	07/11/2024	Bond Future	9.14	Call			1,490.00000	1.49000	1,256,370	2.97	0.00	0	
R186	On	07/11/2024	Bond Future	9.14	Put			1,457.85000	1.45785	1,542,540	2.97	0.00	0	
R186	On	07/11/2024	Bond Future	9.15	Call			1,501.39000	1.50139	1,267,070	2.97	0.00	0	
R186	On	07/11/2024	Bond Future	9.15	Put			1,450.14000	1.45014	1,534,140	2.97	0.00	0	
R186	On	07/11/2024	Bond Future	9.13	Call			1,478.64000	1.47864	1,245,710	2.96	0.00	0	
R186	On	07/11/2024	Bond Future	9.13	Put			1,465.60000	1.46560	1,550,990	2.96	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>2,254,400,244.43</b>	<b>20,987</b>	<b>127,33</b>
R197	On	02/11/2023	Bond Future			342.02132	342.02132	342.05663	342.05663			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	
R202	On	02/11/2023	Bond Future			258.22502	258.22502	258.24560	258.24560			0.00	0	4,7
R202	On	01/02/2024	Bond Future			259.14369	259.14369	259.17514	259.17514			0.00	0	4
R202	On	02/05/2024	Bond Future			265.05242	265.05242	265.08540	265.08540			0.00	0	
R202	On	01/08/2024	Bond Future			266.01029	266.01029	266.10038	266.10038			0.00	0	
R202	On	07/11/2024	Bond Future			272.21874	272.21874	272.30836	272.30836			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,20</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>5,20</b>
R2030	On	02/11/2023	Bond Future			10.52480	90.79793	10.41548	91.25442		8.65	753,259,627.28	8,296	89,6
R2030	On	01/02/2024	Bond Future			10.59667	88.83480	10.48045	89.30525		8.90	0.00	0	
R2030	On	02/05/2024	Bond Future			10.67803	90.83930	10.55522	91.32063		8.38	0.00	0	
R2030	On	01/08/2024	Bond Future			10.76864	88.88174	10.63340	89.39348		8.14	0.00	0	
R2030	On	07/11/2024	Bond Future			10.89804	90.92910	10.75434	91.45154		7.63	0.00	0	
<b>Total R2030 Future</b>												<b>753,259,627.28</b>	<b>8,296</b>	<b>89,6</b>
R2030	On	02/11/2023	Bond Future	11.57	Put			275.80000	0.27580	305,320	9.95	0.00	0	80
R2030	On	02/11/2023	Bond Future	12.27	Call			7,448.96000	7.44896	7,003,980	10.80	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			863.30000	0.86330	950,290	9.02	0.00	0	
R2030	On	02/11/2023	Bond Future	11.12	Call			3,446.04000	3.44604	3,046,410	9.39	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.07	Put			2,312.77000	2.31277	2,541,800	8.23	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Call			4,470.07000	4.47007	4,049,910	9.77	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Put			344.11000	0.34411	380,440	9.77	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.57	Call			4,952.12000	4.95212	4,525,150	9.95	0.00	0	
R2030	On	02/11/2023	Bond Future	10.62	Put			1,144.37000	1.14437	1,259,630	8.78	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			2,481.19000	2.48119	2,114,030	8.99	0.00	0	
R2030	On	02/11/2023	Bond Future	12.27	Put			87.21000	0.08721	98,720	10.80	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.81	Call			2,509.57000	2.50957	2,141,230	9.01	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030 On 02/11/2023 Bond Future	10.81	Put			875.86000	0.87586	964,010	9.01		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			2,537.93000	2.53793	2,168,430	9.02		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			850.64000	0.85064	623,180	8.23		0.00	0	80
R2030 On 02/11/2023 Bond Future	10.80	Put			888.42000	0.88842	977,750	8.99		0.00	0	
R2030 On 02/11/2023 Bond Future	11.12	Put			554.89000	0.55489	611,750	9.39		0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Call			1,450.18000	1.45018	1,151,340	8.54		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.39	Put			1,557.01000	1.55701	1,714,660	8.54		0.00	0	
R2030 On 02/11/2023 Bond Future	10.62	Call			1,996.02000	1.99602	1,654,790	8.78		0.00	0	50
R2030 On 02/11/2023 Bond Future	9.57	Call			298.00000	0.29800	184,560	7.96		0.00	0	80
R2030 On 02/11/2023 Bond Future	9.57	Put			3,929.72000	3.92972	4,272,770	7.96		0.00	0	50
R2030 On 02/11/2023 Bond Future	9.89	Call			600.38000	0.60038	418,240	8.12		0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Put			2,836.19000	2.83619	3,110,540	8.12		0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Call			6,017.41000	6.01741	5,583,960	10.09		0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Put			628.29000	0.62829	665,290	10.09		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.35	Call			4,459.09000	4.45909	4,055,270	9.61		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			1,013.37000	1.01337	1,080,000	9.61		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			4,488.34000	4.48834	4,083,770	9.61		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			4,517.67000	4.51767	4,112,340	9.62		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			994.68000	0.99468	1,059,800	9.62		0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Call			2,018.46000	2.01846	1,734,240	8.83		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.39	Put			2,386.75000	2.38675	2,572,980	8.83		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Call			3,475.33000	3.47533	3,103,480	9.29		0.00	0	
R2030 On 01/02/2024 Bond Future	11.85	Put			634.32000	0.63432	671,630	10.08		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.31	Call			4,342.22000	4.34222	3,941,940	9.57		0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Put			1,051.31000	1.05131	1,121,480	9.57		0.00	0	1,300
R2030 On 01/02/2024 Bond Future	10.00	Call			1,311.18000	1.31118	1,100,430	8.65		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.00	Put			3,289.39000	3.28939	3,549,090	8.65		0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Call			1,424.77000	1.42477	1,200,100	8.68		0.00	0	40
R2030 On 01/02/2024 Bond Future	11.36	Put			1,003.98000	1.00398	1,069,860	9.61		0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Call			1,579.17000	1.57917	1,336,510	8.71		0.00	0	20
R2030 On 01/02/2024 Bond Future	10.16	Put			2,892.57000	2.89257	3,120,360	8.71		0.00	0	
R2030 On 01/02/2024 Bond Future	9.57	Call			762.50000	0.76250	628,420	8.60		0.00	0	40
R2030 On 01/02/2024 Bond Future	9.57	Put			4,557.81000	4.55781	4,894,180	8.60		0.00	0	
R2030 On 01/02/2024 Bond Future	9.89	Call			1,148.18000	1.14818	961,520	8.64		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.00	Put			1,396.13000	1.39613	1,494,730	9.29		0.00	0	70
R2030 On 01/02/2024 Bond Future	11.75	Put			697.23000	0.69723	738,970	9.98		0.00	0	20
R2030 On 01/02/2024 Bond Future	11.85	Call			5,985.87000	5.98587	5,552,730	10.08		0.00	0	
R2030 On 01/02/2024 Bond Future	9.89	Put			3,586.98000	3.58698	3,870,770	8.64		0.00	0	
R2030 On 01/02/2024 Bond Future	9.93	Call			1,205.75000	1.20575	1,010,580	8.64		0.00	0	1,300
R2030 On 01/02/2024 Bond Future	9.93	Put			3,476.73000	3.47673	3,752,010	8.64		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 01/02/2024 Bond Future	10.07	Put			3,111.38000	3.11138	3,357,160	8.68		0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Call			6,784.69000	6.78469	6,342,260	10.32		0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Put			500.19000	0.50019	528,210	10.32		0.00	0	40
R2030 On 01/02/2024 Bond Future	11.75	Call			5,671.91000	5.67191	5,243,200	9.98		0.00	0	
R2030 On 02/05/2024 Bond Future	10.62	Put			2,540.72000	2.54072	2,697,230	8.47		0.00	0	
R2030 On 02/05/2024 Bond Future	10.82	Call			3,250.36000	3.25036	2,901,150	8.61		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.82	Put			2,216.62000	2.21662	2,348,740	8.61		0.00	0	
R2030 On 02/05/2024 Bond Future	11.12	Call			3,989.65000	3.98965	3,609,780	8.85		0.00	0	50
R2030 On 02/05/2024 Bond Future	9.82	Put			4,299.11000	4.29911	4,584,770	8.07		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Call			1,362.47000	1.36247	1,164,990	8.07		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Put			4,272.05000	4.27205	4,555,900	8.07		0.00	0	
R2030 On 02/05/2024 Bond Future	10.16	Call			1,884.84000	1.88484	1,627,510	8.19		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	13.15	Put			331.93000	0.33193	373,620	10.03		0.00	0	50
R2030 On 02/05/2024 Bond Future	10.62	Call			2,795.02000	2.79502	2,470,200	8.47		0.00	0	50
R2030 On 02/05/2024 Bond Future	9.66	Call			1,140.87000	1.14087	969,510	8.03		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	9.66	Put			4,749.47000	4.74947	5,059,440	8.03		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Call			1,334.53000	1.33453	1,140,660	8.06		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Put			4,326.01000	4.32601	4,613,470	8.06		0.00	0	
R2030 On 02/05/2024 Bond Future	11.12	Put			1,802.65000	1.80265	1,904,110	8.85		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Call			1,348.59000	1.34859	1,152,920	8.07		0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Call			6,257.04000	6.25704	5,827,760	9.55		0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Put			1,012.50000	1.01250	1,064,550	9.55		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	12.38	Call			7,549.69000	7.54969	7,126,360	9.93		0.00	0	
R2030 On 02/05/2024 Bond Future	12.38	Put			719.91000	0.71991	777,910	9.93		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	13.15	Call			9,846.57000	9.84657	9,406,930	10.03		0.00	0	
R2030 On 02/05/2024 Bond Future	10.16	Put			3,456.06000	3.45606	3,680,060	8.19		0.00	0	
R2030 On 01/08/2024 Bond Future	10.37	Put			3,404.32000	3.40432	3,589,900	7.91		0.00	0	
R2030 On 01/08/2024 Bond Future	10.38	Call			2,415.70000	2.41570	2,088,330	7.91		0.00	0	
R2030 On 01/08/2024 Bond Future	10.38	Put			3,384.46000	3.38446	3,568,830	7.91		0.00	0	
R2030 On 01/08/2024 Bond Future	10.39	Call			2,434.75000	2.43475	2,105,830	7.92		0.00	0	
R2030 On 01/08/2024 Bond Future	10.39	Put			3,365.03000	3.36503	3,547,850	7.92		0.00	0	
R2030 On 01/08/2024 Bond Future	10.37	Call			2,397.07000	2.39707	2,070,910	7.91		0.00	0	
R2030 On 07/11/2024 Bond Future	10.74	Call			3,107.99000	3.10799	2,790,500	7.62		0.00	0	
R2030 On 07/11/2024 Bond Future	10.74	Put			3,160.33000	3.16033	3,365,280	7.62		0.00	0	
R2030 On 07/11/2024 Bond Future	10.75	Call			3,127.98000	3.12798	2,809,500	7.63		0.00	0	
R2030 On 07/11/2024 Bond Future	10.75	Put			3,143.81000	3.14381	3,347,770	7.63		0.00	0	
R2030 On 07/11/2024 Bond Future	10.76	Call			3,148.43000	3.14843	2,828,950	7.64		0.00	0	
R2030 On 07/11/2024 Bond Future	10.76	Put			3,127.78000	3.12778	3,330,740	7.64		0.00	0	
<b>Total R2030 Option</b>										<b>0.00</b>	<b>0</b>	<b>19,50</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For R2030</b>										<b>753,259,627.28</b>	<b>8,296</b>	<b>109,22</b>
R2032 On 02/11/2023 Bond Future			11.32958	84.43155	11.19534	85.07065		10.79		915,660,159.75	10,845	198,5
R2032 On 01/02/2024 Bond Future			11.42547	86.33124	11.28437	86.98821		10.99		0.00	0	
R2032 On 02/05/2024 Bond Future			11.52703	84.11669	11.37928	84.78871		10.96		0.00	0	
R2032 On 01/08/2024 Bond Future			11.63553	86.01259	11.47662	86.71820		9.82		0.00	0	
R2032 On 07/11/2024 Bond Future			11.78746	83.82829	11.62030	84.54913		9.90		0.00	0	
<b>Total R2032 Future</b>										<b>915,660,159.75</b>	<b>10,845</b>	<b>198,5</b>
R2032 On 02/11/2023 Bond Future	10.35	Call			339.64000	0.33964	184,640	9.58		0.00	0	7,7
R2032 On 02/11/2023 Bond Future	10.35	Put			4,514.59000	4.51459	4,998,690	9.58		0.00	0	
R2032 On 02/11/2023 Bond Future	10.58	Call			582.91000	0.58291	358,390	9.83		0.00	0	5
R2032 On 02/11/2023 Bond Future	11.90	Call			3,971.74000	3.97174	3,420,000	11.87		0.00	0	
R2032 On 02/11/2023 Bond Future	11.90	Put			686.83000	0.68683	774,190	11.87		0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Call			5,304.51000	5.30451	4,720,380	12.47		0.00	0	
R2032 On 02/11/2023 Bond Future	11.50	Call			2,635.42000	2.63542	2,143,980	11.20		0.00	0	
R2032 On 02/11/2023 Bond Future	11.50	Put			1,194.10000	1.19410	1,341,760	11.20		0.00	0	5
R2032 On 02/11/2023 Bond Future	11.60	Call			2,950.67000	2.95067	2,441,490	11.37		0.00	0	
R2032 On 02/11/2023 Bond Future	10.59	Put			3,558.67000	3.55867	3,969,760	9.84		0.00	0	
R2032 On 02/11/2023 Bond Future	11.78	Call			3,551.22000	3.55122	3,014,710	11.67		0.00	0	
R2032 On 02/11/2023 Bond Future	11.78	Put			813.66000	0.81366	916,250	11.67		0.00	0	5
R2032 On 02/11/2023 Bond Future	11.23	Call			1,862.56000	1.86256	1,431,980	10.76		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			1,696.94000	1.69694	1,905,460	10.76		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			1,888.90000	1.88890	1,455,770	10.77		0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Put			406.34000	0.40634	461,310	12.47		0.00	0	5
R2032 On 02/11/2023 Bond Future	11.28	Call			1,996.21000	1.99621	1,553,100	10.84		0.00	0	
R2032 On 02/11/2023 Bond Future	11.28	Put			1,592.41000	1.59241	1,788,400	10.84		0.00	0	5
R2032 On 02/11/2023 Bond Future	11.00	Call			1,309.28000	1.30928	943,210	10.39		0.00	0	
R2032 On 02/11/2023 Bond Future	11.00	Put			2,250.75000	2.25075	2,523,780	10.39		0.00	0	5
R2032 On 02/11/2023 Bond Future	11.09	Call			1,513.50000	1.51350	1,120,930	10.53		0.00	0	5
R2032 On 02/11/2023 Bond Future	11.60	Put			1,043.32000	1.04332	1,173,240	11.37		0.00	0	15,5
R2032 On 02/11/2023 Bond Future	11.22	Call			1,836.40000	1.83640	1,408,400	10.74		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			1,718.52000	1.71852	1,929,620	10.74		0.00	0	
R2032 On 02/11/2023 Bond Future	10.58	Put			3,595.70000	3.59570	4,010,280	9.83		0.00	0	
R2032 On 02/11/2023 Bond Future	10.59	Call			595.96000	0.59596	367,950	9.84		0.00	0	5
R2032 On 02/11/2023 Bond Future	11.09	Put			2,019.50000	2.01950	2,266,030	10.53		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			1,675.57000	1.67557	1,881,540	10.77		0.00	0	
R2032 On 02/11/2023 Bond Future	10.71	Call			768.00000	0.76800	497,220	9.98		0.00	0	5
R2032 On 02/11/2023 Bond Future	10.71	Put			3,132.71000	3.13271	3,501,030	9.98		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			1,708.89000	1.70889	1,855,340	11.62		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			4,243.32000	4.24332	3,731,440	11.64		0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032 On 01/02/2024 Bond Future	11.84	Put			1,694.67000	1.69467	1,839,760	11.64	0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			4,273.94000	4.27394	3,760,700	11.65	0.00	0	
R2032 On 01/02/2024 Bond Future	10.78	Put			3,979.53000	3.97953	4,330,740	10.58	0.00	0	
R2032 On 01/02/2024 Bond Future	11.09	Call			2,217.25000	2.21725	1,838,760	10.84	0.00	0	50
R2032 On 01/02/2024 Bond Future	11.09	Put			3,133.34000	3.13334	3,411,820	10.84	0.00	0	
R2032 On 01/02/2024 Bond Future	11.75	Call			3,970.95000	3.97095	3,471,050	11.53	0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Put			785.24000	0.78524	848,080	12.67	0.00	0	50
R2032 On 01/02/2024 Bond Future	11.83	Call			4,212.57000	4.21257	3,702,050	11.62	0.00	0	
R2032 On 01/02/2024 Bond Future	10.01	Put			6,805.57000	6.80557	7,347,360	10.42	0.00	0	
R2032 On 01/02/2024 Bond Future	10.59	Call			1,249.40000	1.24940	993,970	10.49	0.00	0	50
R2032 On 01/02/2024 Bond Future	10.59	Put			4,582.44000	4.58244	4,983,980	10.49	0.00	0	
R2032 On 01/02/2024 Bond Future	10.76	Call			1,538.31000	1.53831	1,237,260	10.57	0.00	0	1,200
R2032 On 01/02/2024 Bond Future	11.85	Put			1,680.35000	1.68035	1,824,080	11.65	0.00	0	
R2032 On 01/02/2024 Bond Future	10.78	Call			1,575.32000	1.57532	1,269,560	10.58	0.00	0	200
R2032 On 01/02/2024 Bond Future	12.62	Call			6,823.04000	6.82304	6,235,900	12.54	0.00	0	
R2032 On 01/02/2024 Bond Future	12.62	Put			864.67000	0.86467	934,500	12.54	0.00	0	1,200
R2032 On 01/02/2024 Bond Future	12.73	Call			7,209.27000	7.20927	6,615,140	12.67	0.00	0	
R2032 On 01/02/2024 Bond Future	10.76	Put			4,039.68000	4.03968	4,395,600	10.57	0.00	0	
R2032 On 01/02/2024 Bond Future	11.75	Put			1,828.20000	1.82820	1,985,270	11.53	0.00	0	200
R2032 On 01/02/2024 Bond Future	10.01	Call			556.02000	0.55602	440,840	10.42	0.00	0	1,200
R2032 On 01/02/2024 Bond Future	12.50	Call			6,406.31000	6.40631	5,827,880	12.40	0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Put			960.15000	0.96015	1,038,690	12.40	0.00	0	200
R2032 On 02/05/2024 Bond Future	10.86	Call			2,089.55000	2.08955	1,717,030	10.49	0.00	0	1,000
R2032 On 02/05/2024 Bond Future	10.86	Put			4,508.02000	4.50802	4,807,520	10.49	0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Call			2,566.54000	2.56654	2,133,390	10.63	0.00	0	50
R2032 On 02/05/2024 Bond Future	11.09	Put			3,902.82000	3.90282	4,141,690	10.63	0.00	0	
R2032 On 02/05/2024 Bond Future	11.35	Call			3,171.67000	3.17167	2,682,310	10.83	0.00	0	1,500
R2032 On 02/05/2024 Bond Future	10.56	Call			1,556.10000	1.55610	1,261,070	10.35	0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Put			5,412.96000	5.41296	5,789,950	10.35	0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Call			1,605.09000	1.60509	1,302,560	10.36	0.00	0	50
R2032 On 02/05/2024 Bond Future	10.59	Put			5,316.72000	5.31672	5,686,210	10.36	0.00	0	
R2032 On 02/05/2024 Bond Future	10.65	Call			1,705.55000	1.70555	1,388,420	10.39	0.00	0	1,500
R2032 On 02/05/2024 Bond Future	13.35	Put			811.56000	0.81156	887,630	12.90	0.00	0	1,500
R2032 On 02/05/2024 Bond Future	10.36	Call			1,262.50000	1.26250	1,029,110	10.36	0.00	0	1,000
R2032 On 02/05/2024 Bond Future	10.36	Put			6,095.50000	6.09550	6,534,130	10.36	0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			1,524.12000	1.52412	1,233,750	10.34	0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Put			5,477.97000	5.47797	5,859,620	10.34	0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Call			1,540.06000	1.54006	1,247,360	10.34	0.00	0	
R2032 On 02/05/2024 Bond Future	11.35	Put			3,305.69000	3.30569	3,488,350	10.83	0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Put			1,183.14000	1.18314	1,209,270	12.41	0.00	0	1,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2032 On 02/05/2024 Bond Future	13.18	Call			8,678.34000	8.67834	8,058,120	12.71		0.00	0	
R2032 On 02/05/2024 Bond Future	13.18	Put			945.48000	0.94548	997,280	12.71		0.00	0	50
R2032 On 02/05/2024 Bond Future	13.35	Call			9,225.36000	9.22536	8,629,410	12.90		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Put			5,445.39000	5.44539	5,824,710	10.34		0.00	0	
R2032 On 02/05/2024 Bond Future	10.65	Put			5,127.66000	5.12766	5,482,550	10.39		0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Call			7,776.71000	7.77671	7,130,820	12.41		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Call			2,603.13000	2.60313	2,231,230	9.54		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Put			4,169.32000	4.16932	4,503,030	9.54		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Call			2,624.13000	2.62413	2,250,580	9.55		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Put			4,144.61000	4.14461	4,476,670	9.55		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Call			2,645.56000	2.64556	2,270,020	9.55		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Put			4,120.36000	4.12036	4,450,430	9.55		0.00	0	
R2032 On 07/11/2024 Bond Future	11.49	Put			4,098.64000	4.09864	4,367,080	9.89		0.00	0	
R2032 On 07/11/2024 Bond Future	11.47	Call			3,485.21000	3.48521	3,036,340	9.88		0.00	0	
R2032 On 07/11/2024 Bond Future	11.47	Put			4,140.25000	4.14025	4,412,220	9.88		0.00	0	
R2032 On 07/11/2024 Bond Future	11.48	Call			3,507.96000	3.50796	3,057,690	9.89		0.00	0	
R2032 On 07/11/2024 Bond Future	11.48	Put			4,119.21000	4.11921	4,389,780	9.89		0.00	0	
R2032 On 07/11/2024 Bond Future	11.49	Call			3,531.14000	3.53114	3,078,740	9.89		0.00	0	
<b>Total R2032 Option</b>										<b>0.00</b>	<b>0</b>	<b>42,60</b>
<b>Total For R2032</b>										<b>915,660,159.75</b>	<b>10,845</b>	<b>241,13</b>
R2035 On 02/11/2023 Bond Future			12.02728	82.42042	11.90918	83.04346		13.16		295,642,046.54	3,587	168,80
R2035 On 01/02/2024 Bond Future			12.14351	84.27471	12.01979	84.91515		12.76		0.00	0	
R2035 On 02/05/2024 Bond Future			12.25539	81.66291	12.12653	82.31807		12.99		0.00	0	
R2035 On 01/08/2024 Bond Future			12.37238	83.50399	12.23456	84.19165		12.24		0.00	0	
R2035 On 07/11/2024 Bond Future			12.53384	80.91293	12.38975	81.61541		11.96		0.00	0	
<b>Total R2035 Future</b>										<b>295,642,046.54</b>	<b>3,587</b>	<b>168,80</b>
R2035 On 02/11/2023 Bond Future	10.62	Call			146.01000	0.14601	88,920	11.89		0.00	0	40
R2035 On 02/11/2023 Bond Future	12.24	Call			3,157.13000	3.15713	2,617,480	13.54		0.00	0	70
R2035 On 02/11/2023 Bond Future	12.24	Put			1,428.78000	1.42878	1,512,170	13.54		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			5,424.92000	5.42492	4,817,200	14.50		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			643.60000	0.64360	658,920	14.50		0.00	0	40
R2035 On 02/11/2023 Bond Future	13.59	Call			8,486.04000	8.48604	7,863,970	15.63		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			987.98000	0.98798	686,370	12.35		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,642.07000	3.64207	3,963,500	12.35		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			1,006.18000	1.00618	700,890	12.37		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,604.80000	3.60480	3,922,550	12.37		0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Call			1,679.70000	1.67970	1,265,680	12.78		0.00	0	70
R2035 On 02/11/2023 Bond Future	11.41	Put			3,679.46000	3.67946	4,004,710	12.34		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Put			7,408.51000	7.40851	7,974,460	11.89		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035 On 02/11/2023 Bond Future	11.12	Call			536.53000	0.53653	341,820	12.03		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.12	Put			4,878.71000	4.87871	5,307,040	12.03		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			969.86000	0.96986	672,070	12.34		0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Put			2,584.08000	2.58408	2,793,100	12.78		0.00	0	
R2035 On 02/11/2023 Bond Future	13.59	Put			220.98000	0.22098	221,950	15.63		0.00	0	73
R2035 On 01/02/2024 Bond Future	13.46	Put			932.84000	0.93284	988,100	14.76		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Call			498.79000	0.49879	390,980	11.70		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Put			8,269.47000	8.26947	8,802,100	11.70		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			1,069.89000	1.06989	843,010	11.81		0.00	0	40
R2035 On 01/02/2024 Bond Future	11.12	Put			5,950.27000	5.95027	6,363,830	11.81		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			3,503.78000	3.50378	3,046,420	13.00		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			3,533.71000	3.53371	3,074,700	13.01		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			2,654.45000	2.65445	2,835,880	13.01		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			3,563.74000	3.56374	3,103,090	13.02		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			2,633.25000	2.63325	2,813,040	13.02		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			7,965.25000	7.96525	7,380,070	14.76		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			2,675.81000	2.67581	2,858,890	13.00		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			6,540.01000	6.54001	6,880,440	12.09		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			1,623.01000	1.62301	1,315,720	12.09		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			6,617.32000	6.61732	6,965,190	12.09		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			1,639.84000	1.63984	1,328,840	12.09		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			6,578.58000	6.57858	6,922,740	12.09		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			1,656.78000	1.65678	1,342,050	12.09		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Call			3,082.13000	3.08213	2,661,390	11.86		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Put			5,253.23000	5.25323	5,520,150	11.86		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Call			3,035.54000	3.03554	2,618,590	11.84		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Put			5,310.92000	5.31092	5,581,630	11.84		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Call			3,058.79000	3.05879	2,639,940	11.85		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Put			5,282.01000	5.28201	5,550,820	11.85		0.00	0	
R2035 On 07/11/2024 Bond Future	12.18	Put			4,987.63000	4.98763	5,143,990	11.69		0.00	0	
R2035 On 07/11/2024 Bond Future	12.19	Call			3,974.54000	3.97454	3,426,330	11.69		0.00	0	
R2035 On 07/11/2024 Bond Future	12.19	Put			4,962.77000	4.96277	5,117,040	11.69		0.00	0	
R2035 On 07/11/2024 Bond Future	12.17	Call			3,924.49000	3.92449	3,380,110	11.68		0.00	0	
R2035 On 07/11/2024 Bond Future	12.17	Put			5,012.60000	5.01260	5,170,700	11.68		0.00	0	
R2035 On 07/11/2024 Bond Future	12.18	Call			3,949.48000	3.94948	3,403,360	11.69		0.00	0	
<b>Total R2035 Option</b>										<b>0.00</b>	<b>0</b>	<b>4,55</b>
<b>Total For R2035</b>										<b>295,642,046.54</b>	<b>3,587</b>	<b>173,35</b>
R2037 On 02/11/2023 Bond Future			12.36631	77.38118	12.26396	77.91836		14.18		48,672,762.22	629	63,92
R2037 On 01/02/2024 Bond Future			12.48040	74.86583	12.37338	75.41821		14.54		0.00	0	76,92

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	02/05/2024			12.60078	76.55493	12.48948	77.11999		14.05		0.00	0	
R2037	On	01/08/2024			12.73006	74.02457	12.61086	74.61895		14.32		0.00	0	
R2037	On	07/11/2024			12.88750	75.72732	12.76326	76.33439		13.28		0.00	0	
<b>Total R2037 Future</b>											<b>48,672,762.22</b>	<b>629</b>	<b>140,88</b>	
R2037	On	02/11/2023	12.52	Put			1,565.39000	1.56539	1,677,050	14.64		0.00	0	
R2037	On	02/11/2023	13.89	Call			8,162.52000	8.16252	7,630,790	16.93		0.00	0	
R2037	On	02/11/2023	11.57	Call			659.92000	0.65992	475,710	13.19		0.00	0	
R2037	On	02/11/2023	13.89	Put			255.58000	0.25558	261,030	16.93		0.00	0	7
R2037	On	02/11/2023	11.57	Put			4,455.33000	4.45533	4,808,300	13.19		0.00	0	
R2037	On	02/11/2023	12.02	Call			1,496.08000	1.49608	1,182,270	13.80		0.00	0	7
R2037	On	02/11/2023	12.02	Put			2,799.48000	2.79948	3,022,850	13.80		0.00	0	
R2037	On	02/11/2023	12.52	Call			2,898.69000	2.89869	2,473,170	14.64		0.00	0	7
R2037	On	02/11/2023	11.55	Call			632.44000	0.63244	454,050	13.16		0.00	0	
R2037	On	02/11/2023	11.55	Put			4,541.33000	4.54133	4,900,120	13.16		0.00	0	
R2037	On	02/11/2023	11.56	Call			646.08000	0.64608	464,750	13.18		0.00	0	
R2037	On	02/11/2023	11.56	Put			4,498.20000	4.49820	4,854,050	13.18		0.00	0	
R2037	On	01/02/2024	12.31	Call			2,940.19000	2.94019	2,552,250	14.63		0.00	0	
R2037	On	01/02/2024	12.31	Put			3,270.15000	3.27015	3,434,590	14.63		0.00	0	
R2037	On	01/02/2024	12.32	Call			2,967.47000	2.96747	2,577,970	14.65		0.00	0	
R2037	On	01/02/2024	12.93	Put			2,019.14000	2.01914	2,105,370	15.61		0.00	0	2,5
R2037	On	01/02/2024	13.93	Call			8,383.85000	8.38385	7,859,090	17.17		0.00	0	
R2037	On	01/02/2024	12.32	Put			3,245.23000	3.24523	3,408,110	14.65		0.00	0	
R2037	On	01/02/2024	13.93	Put			905.29000	0.90529	932,910	17.17		0.00	0	2,5
R2037	On	01/02/2024	12.09	Call			2,368.96000	2.36896	2,018,420	14.30		0.00	0	2,5
R2037	On	01/02/2024	12.09	Put			3,860.86000	3.86086	4,062,700	14.30		0.00	0	
R2037	On	01/02/2024	12.33	Call			2,994.87000	2.99487	2,604,010	14.67		0.00	0	
R2037	On	01/02/2024	12.33	Put			3,220.48000	3.22048	3,382,000	14.67		0.00	0	
R2037	On	01/02/2024	12.93	Call			4,828.06000	4.82806	4,361,910	15.61		0.00	0	
R2037	On	02/05/2024	11.44	Call			1,467.28000	1.46728	1,229,750	13.08		0.00	0	
R2037	On	02/05/2024	11.44	Put			7,116.85000	7.11685	7,444,380	13.08		0.00	0	
R2037	On	02/05/2024	11.45	Call			1,483.18000	1.48318	1,242,410	13.08		0.00	0	
R2037	On	02/05/2024	11.45	Put			7,076.05000	7.07605	7,400,340	13.08		0.00	0	
R2037	On	02/05/2024	11.43	Call			1,451.50000	1.45150	1,217,400	13.08		0.00	0	
R2037	On	02/05/2024	11.43	Put			7,157.82000	7.15782	7,488,780	13.08		0.00	0	
R2037	On	01/08/2024	12.09	Put			5,739.72000	5.73972	5,946,460	13.91		0.00	0	
R2037	On	01/08/2024	12.10	Call			3,081.86000	3.08186	2,692,580	13.92		0.00	0	
R2037	On	01/08/2024	12.10	Put			5,709.61000	5.70961	5,914,710	13.92		0.00	0	
R2037	On	01/08/2024	12.11	Call			3,104.61000	3.10461	2,713,690	13.93		0.00	0	
R2037	On	01/08/2024	12.11	Put			5,679.64000	5.67964	5,883,100	13.93		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R2037	On	01/08/2024	Bond Future	12.09	Call			3,059.20000	3.05920	2,671,560	13.91	0.00	0	
R2037	On	07/11/2024	Bond Future	12.57	Call			4,115.47000	4.11547	3,684,340	13.11	0.00	0	
R2037	On	07/11/2024	Bond Future	12.57	Put			5,074.37000	5.07437	5,250,310	13.11	0.00	0	
R2037	On	07/11/2024	Bond Future	12.58	Call			4,140.76000	4.14076	3,708,510	13.12	0.00	0	
R2037	On	07/11/2024	Bond Future	12.58	Put			5,049.61000	5.04961	5,224,430	13.12	0.00	0	
R2037	On	07/11/2024	Bond Future	12.59	Call			4,166.13000	4.16613	3,732,420	13.13	0.00	0	
R2037	On	07/11/2024	Bond Future	12.59	Put			5,024.97000	5.02497	5,198,330	13.13	0.00	0	
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>9,65</b>
<b>Total For R2037</b>												<b>48,672,762.22</b>	<b>629</b>	<b>150,57</b>
R2040	On	02/11/2023	Bond Future			12.62922	77.58735	12.53211	78.12185		15.00	0.00	0	38,37
R2040	On	01/02/2024	Bond Future			12.74717	74.82630	12.64566	75.37595		15.44	0.00	0	91,86
R2040	On	02/05/2024	Bond Future			12.87083	76.51445	12.76531	77.07669		14.93	0.00	0	
R2040	On	01/08/2024	Bond Future			13.00333	73.73270	12.89035	74.32420		14.95	0.00	0	
R2040	On	07/11/2024	Bond Future			13.16279	75.42801	13.04509	76.03211		13.94	0.00	0	
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>130,27</b>
R2040	On	02/11/2023	Bond Future	11.50	Call			327.94000	0.32794	217,410	13.55	0.00	0	87
R2040	On	02/11/2023	Bond Future	12.60	Call			2,466.40000	2.46640	2,066,680	15.18	0.00	0	12
R2040	On	02/11/2023	Bond Future	12.60	Put			2,092.10000	2.09210	2,226,880	15.18	0.00	0	
R2040	On	02/11/2023	Bond Future	12.97	Call			3,708.51000	3.70851	3,246,270	15.86	0.00	0	
R2040	On	02/11/2023	Bond Future	12.97	Put			1,344.80000	1.34480	1,417,060	15.86	0.00	0	87
R2040	On	02/11/2023	Bond Future	13.64	Call			6,333.18000	6.33318	5,815,510	17.06	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call			419.61000	0.41961	287,280	13.67	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			5,868.32000	5.86832	6,270,490	13.67	0.00	0	
R2040	On	02/11/2023	Bond Future	11.80	Call			657.91000	0.65791	475,330	13.92	0.00	0	12
R2040	On	02/11/2023	Bond Future	11.80	Put			4,887.03000	4.88703	5,238,950	13.92	0.00	0	
R2040	On	02/11/2023	Bond Future	12.10	Call			1,176.29000	1.17629	903,850	14.33	0.00	0	87
R2040	On	02/11/2023	Bond Future	11.59	Put			5,920.08000	5.92008	6,324,590	13.66	0.00	0	
R2040	On	02/11/2023	Bond Future	11.50	Put			6,397.28000	6.39728	6,821,250	13.55	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call			399.92000	0.39992	272,100	13.65	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			5,972.17000	5.97217	6,378,850	13.65	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call			409.64000	0.40964	279,650	13.66	0.00	0	
R2040	On	02/11/2023	Bond Future	12.10	Put			3,628.77000	3.62877	3,890,830	14.33	0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Put			573.64000	0.57364	590,470	17.06	0.00	0	12
R2040	On	01/02/2024	Bond Future	12.33	Call			2,451.92000	2.45192	2,021,500	14.81	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put			4,202.42000	4.20242	4,321,650	14.81	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call			2,477.47000	2.47747	2,044,760	14.82	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put			4,171.54000	4.17154	4,288,480	14.82	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call			2,503.15000	2.50315	2,068,370	14.83	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put			4,140.85000	4.14085	4,255,720	14.83	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 02/05/2024 Bond Future	11.62	Put			7,978.94000	7.97894	8,318,790	13.90		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			1,391.40000	1.39140	1,175,670	13.90		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			8,069.78000	8.06978	8,416,290	13.90		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			1,406.97000	1.40697	1,188,120	13.90		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			8,024.16000	8.02416	8,367,550	13.90		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			1,422.86000	1.42286	1,200,470	13.90		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Call			3,107.34000	3.10734	2,663,110	14.32		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Put			6,097.83000	6.09783	6,245,100	14.32		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Call			3,060.49000	3.06049	2,621,160	14.30		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Put			6,163.17000	6.16317	6,315,340	14.30		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Call			3,083.73000	3.08373	2,642,090	14.31		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Put			6,130.28000	6.13028	6,280,140	14.31		0.00	0	
R2040 On 07/11/2024 Bond Future	12.85	Put			5,344.83000	5.34483	5,491,360	13.78		0.00	0	
R2040 On 07/11/2024 Bond Future	12.86	Call			4,352.86000	4.35286	3,893,830	13.79		0.00	0	
R2040 On 07/11/2024 Bond Future	12.86	Put			5,318.78000	5.31878	5,463,850	13.79		0.00	0	
R2040 On 07/11/2024 Bond Future	12.84	Call			4,299.53000	4.29953	3,843,090	13.77		0.00	0	
R2040 On 07/11/2024 Bond Future	12.84	Put			5,371.01000	5.37101	5,518,670	13.77		0.00	0	
R2040 On 07/11/2024 Bond Future	12.85	Call			4,326.16000	4.32616	3,868,590	13.78		0.00	0	
<b>Total R2040 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,00</b>
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	<b>133,28</b>
R2044 On 02/11/2023 Bond Future			12.70138	73.78652	12.58882	74.40643		15.86		0.00	0	52,34
R2044 On 01/02/2024 Bond Future			12.81589	71.06510	12.69841	71.70198		16.36		0.00	0	31,87
R2044 On 02/05/2024 Bond Future			12.93548	72.66839	12.81344	73.31983		15.85		0.00	0	
R2044 On 01/08/2024 Bond Future			13.06332	69.92512	12.93340	70.60695		15.92		0.00	0	
R2044 On 07/11/2024 Bond Future			13.21645	71.53256	13.08112	72.22919		14.86		0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>84,16</b>
R2044 On 02/11/2023 Bond Future	11.57	Put			6,399.16000	6.39916	6,891,350	14.42		0.00	0	
R2044 On 02/11/2023 Bond Future	12.00	Call			907.44000	0.90744	650,990	14.99		0.00	0	5,86
R2044 On 02/11/2023 Bond Future	12.00	Put			4,303.09000	4.30309	4,666,550	14.99		0.00	0	
R2044 On 02/11/2023 Bond Future	12.75	Call			2,798.24000	2.79824	2,325,420	16.34		0.00	0	
R2044 On 02/11/2023 Bond Future	12.75	Put			1,913.34000	1.91334	2,060,430	16.34		0.00	0	5,86
R2044 On 02/11/2023 Bond Future	13.00	Call			3,646.83000	3.64683	3,125,680	16.82		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			334.15000	0.33415	211,150	14.40		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,508.98000	6.50898	7,005,890	14.40		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			342.71000	0.34271	217,360	14.41		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,453.95000	6.45395	6,948,510	14.41		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			351.42000	0.35142	223,700	14.42		0.00	0	
R2044 On 02/11/2023 Bond Future	13.00	Put			1,425.34000	1.42534	1,524,100	16.82		0.00	0	6,37
R2044 On 01/02/2024 Bond Future	12.29	Put			4,485.32000	4.48532	4,741,710	15.63		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044	On	01/02/2024	Bond Future	12.27	Call		2,146.46000	2.14646	1,770,440	15.60	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		4,552.61000	4.55261	4,813,470	15.60	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		2,170.42000	2.17042	1,792,070	15.62	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		4,518.86000	4.51886	4,777,390	15.62	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		2,194.51000	2.19451	1,814,020	15.63	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		1,463.76000	1.46376	1,197,080	14.75	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		8,091.83000	8.09183	8,476,590	14.75	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		1,431.59000	1.43159	1,172,150	14.75	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		8,184.62000	8.18462	8,576,620	14.75	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		1,447.62000	1.44762	1,184,660	14.75	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		8,138.13000	8.13813	8,526,610	14.75	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Put		6,511.17000	6.51117	6,711,780	15.21	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Call		2,986.91000	2.98691	2,502,650	15.21	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Put		6,477.01000	6.47701	6,674,580	15.21	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Call		2,940.78000	2.94078	2,462,070	15.20	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Put		6,545.76000	6.54576	6,748,880	15.20	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Call		2,963.66000	2.96366	2,482,440	15.21	0.00	0	
R2044	On	07/11/2024	Bond Future	12.90	Call		4,459.30000	4.45930	3,929,010	14.75	0.00	0	
R2044	On	07/11/2024	Bond Future	12.90	Put		5,410.27000	5.41027	5,576,610	14.75	0.00	0	
R2044	On	07/11/2024	Bond Future	12.91	Call		4,486.29000	4.48629	3,954,420	14.76	0.00	0	
R2044	On	07/11/2024	Bond Future	12.91	Put		5,384.19000	5.38419	5,548,950	14.76	0.00	0	
R2044	On	07/11/2024	Bond Future	12.92	Call		4,513.35000	4.51335	3,979,570	14.77	0.00	0	
R2044	On	07/11/2024	Bond Future	12.92	Put		5,358.25000	5.35825	5,521,100	14.77	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	<b>18,05</b>
<b>Total For R2044</b>											<b>0.00</b>	<b>0</b>	<b>102,25</b>
R2048	On	02/11/2023	Bond Future			12.57941	72.73858	12.46678	73.37498	16.55	0.00	0	232,2
R2048	On	01/02/2024	Bond Future			12.69253	74.37503	12.57497	75.02873	16.10	0.00	0	
R2048	On	02/05/2024	Bond Future			12.80086	71.60333	12.67881	72.27207	16.56	0.00	0	
R2048	On	01/08/2024	Bond Future			12.91307	73.21741	12.78344	73.91683	15.67	0.00	0	13,00
R2048	On	07/11/2024	Bond Future			13.06179	70.45190	12.92668	71.16652	15.53	0.00	0	
<b>Total R2048 Future</b>											<b>0.00</b>	<b>0</b>	<b>245,21</b>
R2048	On	02/11/2023	Bond Future	11.47	Call		371.90000	0.37190	237,290	14.96	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		6,473.37000	6.47337	6,975,160	14.96	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		381.28000	0.38128	243,360	14.96	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		6,417.06000	6.41706	6,915,540	14.96	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		390.90000	0.39090	249,620	14.96	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Put		589.60000	0.58960	611,200	18.74	0.00	0	20
R2048	On	02/11/2023	Bond Future	11.49	Put		6,361.08000	6.36108	6,856,200	14.96	0.00	0	
R2048	On	02/11/2023	Bond Future	11.80	Call		783.04000	0.78304	549,610	15.37	0.00	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	02/11/2023	Bond Future	11.80	Put		4,766.64000	4.76664	5,169,610	15.37	0.00	0	
R2048	On	02/11/2023	Bond Future	12.50	Call		2,442.10000	2.44210	1,981,100	16.55	0.00	0	20
R2048	On	02/11/2023	Bond Future	12.50	Put		2,253.35000	2.25335	2,428,750	16.55	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Call		6,561.08000	6.56108	5,946,280	18.74	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		2,295.23000	2.29523	1,891,180	15.57	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,691.01000	4.69101	4,940,660	15.57	0.00	0	
R2048	On	01/02/2024	Bond Future	12.30	Call		2,658.72000	2.65872	2,221,850	15.78	0.00	0	1,00
R2048	On	01/02/2024	Bond Future	12.30	Put		4,230.49000	4.23049	4,447,320	15.78	0.00	0	
R2048	On	01/02/2024	Bond Future	13.37	Call		6,115.48000	6.11548	5,521,930	17.62	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,725.59000	4.72559	4,977,630	15.55	0.00	0	
R2048	On	01/02/2024	Bond Future	13.37	Put		1,894.86000	1.89486	1,955,010	17.62	0.00	0	1,00
R2048	On	01/02/2024	Bond Future	11.50	Call		986.05000	0.98605	751,780	14.77	0.00	0	1,00
R2048	On	01/02/2024	Bond Future	11.50	Put		7,497.01000	7.49701	7,916,440	14.77	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		2,245.54000	2.24554	1,846,280	15.54	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,760.38000	4.76038	5,014,820	15.54	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		2,270.32000	2.27032	1,868,660	15.55	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		1,414.45000	1.41445	1,139,830	15.44	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		8,762.77000	8.76277	9,156,890	15.44	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		1,430.47000	1.43047	1,152,100	15.43	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		8,713.13000	8.71313	9,103,500	15.43	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		1,446.60000	1.44660	1,164,640	15.43	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		8,663.70000	8.66370	9,050,480	15.43	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call		3,414.79000	3.41479	2,930,040	15.18	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put		6,136.72000	6.13672	6,351,390	15.18	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Call		3,440.26000	3.44026	2,953,320	15.19	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Put		6,104.01000	6.10401	6,316,490	15.19	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call		3,465.52000	3.46552	2,976,680	15.20	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put		6,071.17000	6.07117	6,281,750	15.20	0.00	0	
R2048	On	07/11/2024	Bond Future	12.78	Call		4,740.06000	4.74006	4,083,230	15.28	0.00	0	
R2048	On	07/11/2024	Bond Future	12.78	Put		5,530.94000	5.53094	5,588,730	15.28	0.00	0	
R2048	On	07/11/2024	Bond Future	12.79	Call		4,768.14000	4.76814	4,109,400	15.29	0.00	0	
R2048	On	07/11/2024	Bond Future	12.79	Put		5,504.59000	5.50459	5,560,470	15.29	0.00	0	
R2048	On	07/11/2024	Bond Future	12.80	Call		4,796.26000	4.79626	4,135,930	15.31	0.00	0	
R2048	On	07/11/2024	Bond Future	12.80	Put		5,478.36000	5.47836	5,532,650	15.31	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,62</b>
<b>Total For R2048</b>											<b>0.00</b>	<b>0</b>	<b>248,83</b>
R2053	On	02/11/2023	Bond Future			12.54860	94.02350	12.42559	94.92149	16.77	0.00	0	5,11
R2053	On	01/02/2024	Bond Future			12.65635	96.13905	12.52804	97.06106	16.31	0.00	0	
R2053	On	02/05/2024	Bond Future			12.76829	92.44261	12.63486	93.38575	16.78	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2053	On	01/08/2024			12.88445	94.52551	12.74280	95.51036		15.87		0.00	0	
R2053	On	07/11/2024			13.03406	90.82998	12.88618	91.83637		15.74		0.00	0	
<b>Total R2053 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,18</b>
R2053	On	02/11/2023	12.81	Call			4,712.91000	4.71291	3,966,920	17.39		0.00	0	
R2053	On	02/11/2023	12.81	Put			1,958.73000	1.95873	2,110,730	17.39		0.00	0	
R2053	On	02/11/2023	12.82	Call			4,759.45000	4.75945	4,010,970	17.41		0.00	0	
R2053	On	02/11/2023	12.82	Put			1,935.64000	1.93564	2,085,150	17.41		0.00	0	
R2053	On	02/11/2023	12.83	Call			4,806.15000	4.80615	4,055,210	17.43		0.00	0	
R2053	On	02/11/2023	12.83	Put			1,912.80000	1.91280	2,059,850	17.43		0.00	0	
R2053	On	01/02/2024	12.92	Call			6,128.92000	6.12892	5,358,210	17.04		0.00	0	
R2053	On	01/02/2024	12.92	Put			3,364.69000	3.36469	3,515,990	17.04		0.00	0	
R2053	On	01/02/2024	12.93	Call			6,172.62000	6.17262	5,400,110	17.06		0.00	0	
R2053	On	01/02/2024	12.93	Put			3,339.87000	3.33987	3,489,370	17.06		0.00	0	
R2053	On	01/02/2024	12.94	Call			6,216.16000	6.21616	5,441,870	17.07		0.00	0	
R2053	On	01/02/2024	12.94	Put			3,314.98000	3.31498	3,462,700	17.07		0.00	0	
R2053	On	02/05/2024	13.02	Call			7,115.73000	7.11573	6,186,350	17.19		0.00	0	
R2053	On	02/05/2024	13.02	Put			4,441.32000	4.44132	4,455,080	17.19		0.00	0	
R2053	On	02/05/2024	13.03	Call			7,157.36000	7.15736	6,226,610	17.21		0.00	0	
R2053	On	02/05/2024	13.03	Put			4,415.43000	4.41543	4,427,820	17.21		0.00	0	
R2053	On	02/05/2024	13.04	Call			7,199.05000	7.19905	6,266,950	17.22		0.00	0	
R2053	On	02/05/2024	13.04	Put			4,389.70000	4.38970	4,400,740	17.22		0.00	0	
R2053	On	01/08/2024	13.13	Call			7,698.30000	7.69830	6,841,250	16.36		0.00	0	
R2053	On	01/08/2024	13.13	Put			5,052.08000	5.05208	5,179,880	16.36		0.00	0	
R2053	On	01/08/2024	13.14	Call			7,738.50000	7.73850	6,880,060	16.38		0.00	0	
R2053	On	01/08/2024	13.14	Put			5,025.82000	5.02582	5,152,230	16.38		0.00	0	
R2053	On	01/08/2024	13.15	Call			7,779.12000	7.77912	6,918,930	16.39		0.00	0	
R2053	On	01/08/2024	13.15	Put			5,000.08000	5.00008	5,124,740	16.39		0.00	0	
R2053	On	07/11/2024	12.79	Call			6,381.72000	6.38172	5,465,850	15.50		0.00	0	
R2053	On	07/11/2024	12.79	Put			7,047.59000	7.04759	7,138,110	15.50		0.00	0	
R2053	On	07/11/2024	12.80	Call			6,418.24000	6.41824	5,500,240	15.52		0.00	0	
R2053	On	07/11/2024	12.80	Put			7,014.46000	7.01446	7,102,850	15.52		0.00	0	
R2053	On	07/11/2024	12.81	Call			6,454.84000	6.45484	5,534,310	15.53		0.00	0	
R2053	On	07/11/2024	12.81	Put			6,981.50000	6.98150	7,067,360	15.53		0.00	0	
<b>Total R2053 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2053</b>												<b>0.00</b>	<b>0</b>	<b>5,18</b>
R209	On	02/11/2023			12.08660	63.61776	11.97404	64.13836		14.90		0.00	0	26,98
R209	On	01/02/2024			12.18581	65.04914	12.06856	65.58409		14.49		0.00	0	1,68
R209	On	02/05/2024			12.28920	63.36347	12.16754	63.91071		14.71		0.00	0	
R209	On	01/08/2024			12.39732	64.79161	12.26800	65.36503		14.20		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R209	On	07/11/2024	Bond Future			12.53956	63.12825	12.40499	63.71416		13.77		0.00	0	
<b>Total R209 Future</b>													<b>0.00</b>	<b>0</b>	<b>28,64</b>
R209	On	02/11/2023	Bond Future	11.33	Call			609.82000	0.60982	435,790	13.87		0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put			3,706.87000	3.70687	4,053,440	13.87		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			622.65000	0.62265	446,000	13.88		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			3,670.03000	3.67003	4,013,980	13.88		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			635.76000	0.63576	456,290	13.89		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put			3,633.52000	3.63352	3,974,650	13.89		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call			2,804.74000	2.80474	2,433,520	14.67		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put			2,569.27000	2.56927	2,733,000	14.67		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call			2,829.97000	2.82997	2,457,290	14.69		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put			2,548.86000	2.54886	2,711,130	14.69		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call			2,855.29000	2.85529	2,481,170	14.70		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put			2,528.60000	2.52860	2,689,430	14.70		0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call			1,338.96000	1.33896	1,090,020	13.70		0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put			6,084.46000	6.08446	6,382,760	13.70		0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call			1,353.24000	1.35324	1,101,150	13.69		0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put			6,048.78000	6.04878	6,343,930	13.69		0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call			1,367.62000	1.36762	1,112,540	13.69		0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put			6,013.26000	6.01326	6,305,420	13.69		0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call			2,666.35000	2.66635	2,317,260	13.74		0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put			4,896.44000	4.89644	5,120,770	13.74		0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call			2,686.58000	2.68658	2,336,180	13.75		0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put			4,869.90000	4.86990	5,092,920	13.75		0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call			2,706.89000	2.70689	2,354,930	13.76		0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put			4,843.48000	4.84348	5,064,940	13.76		0.00	0	
R209	On	07/11/2024	Bond Future	12.21	Call			3,579.48000	3.57948	3,120,190	13.50		0.00	0	
R209	On	07/11/2024	Bond Future	12.21	Put			4,441.95000	4.44195	4,568,570	13.50		0.00	0	
R209	On	07/11/2024	Bond Future	12.22	Call			3,601.74000	3.60174	3,141,040	13.50		0.00	0	
R209	On	07/11/2024	Bond Future	12.22	Put			4,419.58000	4.41958	4,544,790	13.50		0.00	0	
R209	On	07/11/2024	Bond Future	12.23	Call			3,624.34000	3.62434	3,161,690	13.51		0.00	0	
R209	On	07/11/2024	Bond Future	12.23	Put			4,397.60000	4.39760	4,520,860	13.51		0.00	0	
<b>Total R209 Option</b>													<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>													<b>0.00</b>	<b>0</b>	<b>28,64</b>
R210	On	02/11/2023	Bond Future			227.63216	227.63216	227.15645	227.15645				0.00	0	
R210	On	01/02/2024	Bond Future			232.80821	232.80821	232.33088	232.33088				0.00	0	30
R210	On	02/05/2024	Bond Future			234.87242	234.87242	234.38537	234.38537				0.00	0	
R210	On	01/08/2024	Bond Future			240.22227	240.22227	239.77382	239.77382				0.00	0	
R210	On	07/11/2024	Bond Future			242.50823	242.50823	242.04768	242.04768				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>37</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>37</b>
R213	On	02/11/2023	Bond Future			11.04124	81.37191	10.93263	81.83880		10.13	244,441,217.64	3,004	33,18
R213	On	01/02/2024	Bond Future			11.13619	83.20261	11.02148	83.68333		10.18	0.00	0	
R213	On	02/05/2024	Bond Future			11.22692	81.52036	11.10657	82.01219		10.06	0.00	0	
R213	On	01/08/2024	Bond Future			11.32290	83.35855	11.19209	83.87909		9.25	0.00	0	
R213	On	07/11/2024	Bond Future			11.47048	81.72000	11.33250	82.25159		9.20	0.00	0	
<b>Total R213 Future</b>												<b>244,441,217.64</b>	<b>3,004</b>	<b>33,18</b>
R213	On	02/11/2023	Bond Future	10.94	Call			1,607.74000	1.60774	1,284,800	10.05	0.00	0	7
R213	On	02/11/2023	Bond Future	10.94	Put			1,575.94000	1.57594	1,719,890	10.05	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,231.42000	1.23142	1,342,540	10.32	0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call			2,958.62000	2.95862	2,563,300	10.78	0.00	0	7
R213	On	02/11/2023	Bond Future	11.44	Put			806.59000	0.80659	878,160	10.78	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call			7,310.41000	7.31041	6,856,290	12.65	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			2,025.22000	2.02522	1,672,650	10.29	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,264.51000	1.26451	1,378,830	10.29	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			2,051.13000	2.05113	1,697,020	10.30	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put			120.65000	0.12065	133,420	12.65	0.00	0	7
R213	On	02/11/2023	Bond Future	11.12	Put			1,247.80000	1.24780	1,360,580	10.30	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			2,077.34000	2.07734	1,721,570	10.32	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,337.95000	1.33795	1,423,310	10.86	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			4,158.48000	4.15848	3,762,030	10.87	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,326.48000	1.32648	1,410,750	10.87	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			4,187.11000	4.18711	3,789,980	10.88	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,314.91000	1.31491	1,398,500	10.88	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			4,129.72000	4.12972	3,734,360	10.86	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			4,779.75000	4.77975	5,074,440	9.64	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			1,355.93000	1.35593	1,162,530	9.63	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			4,837.72000	4.83772	5,136,150	9.63	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			1,370.12000	1.37012	1,174,730	9.63	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			4,808.68000	4.80868	5,105,120	9.63	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			1,384.40000	1.38440	1,187,260	9.64	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put			3,758.91000	3.75891	3,929,190	8.99	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call			2,460.81000	2.46081	2,114,010	8.98	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put			3,801.36000	3.80136	3,975,100	8.98	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call			2,480.30000	2.48030	2,131,930	8.99	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put			3,780.08000	3.78008	3,952,250	8.99	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call			2,499.87000	2.49987	2,149,610	8.99	0.00	0	
R213	On	07/11/2024	Bond Future	11.23	Call			3,223.31000	3.22331	2,887,470	9.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	07/11/2024	Bond Future	11.23	Put		3,621.04000	3.62104	3,816,790	9.19	0.00	0	
R213	On	07/11/2024	Bond Future	11.21	Call		3,182.10000	3.18210	2,848,280	9.17	0.00	0	
R213	On	07/11/2024	Bond Future	11.21	Put		3,657.72000	3.65772	3,855,490	9.17	0.00	0	
R213	On	07/11/2024	Bond Future	11.22	Call		3,202.49000	3.20249	2,867,660	9.18	0.00	0	
R213	On	07/11/2024	Bond Future	11.22	Put		3,639.15000	3.63915	3,835,910	9.18	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>244,441,217.64</b>	<b>3,004</b>	<b>35,37</b>
R214	On	02/11/2023	Bond Future			12.45510	59.28883	12.34264	59.81396	16.39	0.00	0	22,2
R214	On	01/02/2024	Bond Future			12.56252	60.62270	12.44544	61.16207	15.96	0.00	0	
R214	On	02/05/2024	Bond Future			12.66528	58.68505	12.54403	59.23676	16.34	0.00	0	
R214	On	01/08/2024	Bond Future			12.77151	60.00805	12.64307	60.58498	15.47	0.00	0	
R214	On	07/11/2024	Bond Future			12.91315	58.08374	12.77969	58.67327	15.27	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>22,21</b>
R214	On	02/11/2023	Bond Future	11.45	Call		381.60000	0.38160	253,450	15.08	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,826.22000	4.82622	5,223,200	15.08	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		390.69000	0.39069	260,270	15.10	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,782.66000	4.78266	5,177,370	15.10	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		399.93000	0.39993	267,290	15.11	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,739.31000	4.73931	5,131,800	15.11	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,465.58000	3.46558	3,672,200	15.40	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		2,042.45000	2.04245	1,707,770	15.41	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,439.06000	3.43906	3,643,750	15.41	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		2,064.23000	2.06423	1,727,640	15.43	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,412.71000	3.41271	3,615,490	15.43	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		2,020.79000	2.02079	1,688,040	15.40	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,267.47000	1.26747	1,037,680	15.20	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		6,587.11000	6.58711	6,909,030	15.20	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,281.45000	1.28145	1,048,680	15.20	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		6,548.65000	6.54865	6,867,590	15.20	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,295.53000	1.29553	1,059,620	15.20	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		6,510.35000	6.51035	6,826,150	15.20	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		4,949.73000	4.94973	5,091,410	14.88	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		2,751.15000	2.75115	2,320,780	14.87	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		5,003.99000	5.00399	5,150,550	14.87	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		2,771.83000	2.77183	2,339,140	14.87	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		4,976.67000	4.97667	5,120,910	14.87	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		2,792.83000	2.79283	2,357,580	14.88	0.00	0	
R214	On	07/11/2024	Bond Future	12.62	Call		3,732.81000	3.73281	3,298,120	15.12	0.00	0	
R214	On	07/11/2024	Bond Future	12.62	Put		4,450.76000	4.45076	4,605,600	15.12	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
R214	On	07/11/2024	Bond Future	12.60	Call			3,686.95000	3.68695	3,255,000	15.10	0.00	0	
R214	On	07/11/2024	Bond Future	12.60	Put			4,495.80000	4.49580	4,653,380	15.10	0.00	0	
R214	On	07/11/2024	Bond Future	12.61	Call			3,709.85000	3.70985	3,276,530	15.11	0.00	0	
R214	On	07/11/2024	Bond Future	12.61	Put			4,473.23000	4.47323	4,629,440	15.11	0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>22,21</b>
<b>Total for Bond</b>												<b>4,512,076,057.86</b>	<b>47,348</b>	<b>1,434,1'</b>
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES26A Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>												<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES33A Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>												<b>0.00</b>	<b>0</b>	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	
I2029	On	31/03/2029	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	
I2031	On	31/01/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total I2031 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For I2031</b>												<b>0.00</b>	<b>0</b>	
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	
I2038	On	31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	
I2046	On	31/03/2046	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 02/11/2023 GOVI			881.91100	881.91100	887.32600	887.32600				0.00	0	82
GOVI On 01/02/2024 GOVI			901.75200	901.75200	907.32500	907.32500				0.00	0	
GOVI On 02/05/2024 GOVI			922.10800	922.10800	927.81100	927.81100				0.00	0	
GOVI On 01/08/2024 GOVI			942.91700	942.91700	948.94400	948.94400				0.00	0	
GOVI On 07/11/2024 GOVI			964.74800	964.74800	970.90700	970.90700				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>82</b>
GOVI On 02/11/2023 GOVI	885.80	Call			15,260.00000	1.52600	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			0.00000	0.00000	38,890,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			15,160.00000	1.51600	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Put			0.00000	0.00000	38,990,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Call			15,060.00000	1.50600	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			0.00000	0.00000	39,090,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.98	Call			273,450.00000	27.34500	217,720,000			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			273,350.00000	27.33500	217,620,000			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			273,250.00000	27.32500	217,520,000			0.00	0	
GOVI On 01/02/2024 GOVI	880.00	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/05/2024 GOVI	950.97	Put			231,590.00000	23.15900	288,620,000			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			231,690.00000	23.16900	288,720,000			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			231,790.00000	23.17900	288,820,000			0.00	0	
GOVI On 02/05/2024 GOVI	950.97	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/08/2024 GOVI	943.39	Put			0.00000	0.00000	4,730,000			0.00	0	
GOVI On 01/08/2024 GOVI	943.37	Call			55,740.00000	5.57400	0,000			0.00	0	
GOVI On 01/08/2024 GOVI	943.37	Put			0.00000	0.00000	4,530,000			0.00	0	
GOVI On 01/08/2024 GOVI	943.38	Call			55,640.00000	5.56400	0,000			0.00	0	
GOVI On 01/08/2024 GOVI	943.38	Put			0.00000	0.00000	4,630,000			0.00	0	
GOVI On 01/08/2024 GOVI	943.39	Call			55,540.00000	5.55400	0,000			0.00	0	
GOVI On 07/11/2024 GOVI	948.80	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 07/11/2024 GOVI	948.78	Call			221,270.00000	22.12700	159,680,000			0.00	0	
GOVI On 07/11/2024 GOVI	948.78	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 07/11/2024 GOVI	948.79	Call			221,170.00000	22.11700	159,580,000			0.00	0	
GOVI On 07/11/2024 GOVI	948.79	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 07/11/2024 GOVI	948.80	Call			221,070.00000	22.10700	159,480,000			0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>0.00</b>	<b>0</b>	<b>82</b>
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>82</b>
AL37	On	02/11/2023	Index Future			903.32600	903.32600	906.59400	906.59400			0.00	0	
AL37	On	01/02/2024	Index Future			923.64900	923.64900	927.02800	927.02800			0.00	0	
AL37	On	02/05/2024	Index Future			944.50000	944.50000	947.95900	947.95900			0.00	0	
AL37	On	01/08/2024	Index Future			965.81500	965.81500	969.55000	969.55000			0.00	0	
AL37	On	07/11/2024	Index Future			988.17600	988.17600	991.99100	991.99100			0.00	0	
<b>Total AL37 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>												<b>0.00</b>	<b>0</b>	
AL7T	On	02/11/2023	Index Future			1,024.67800	1,024.67800	1,031.65400	1,031.65400			0.00	0	
AL7T	On	01/02/2024	Index Future			1,047.73100	1,047.73100	1,054.90600	1,054.90600			0.00	0	
AL7T	On	02/05/2024	Index Future			1,071.38300	1,071.38300	1,078.72400	1,078.72400			0.00	0	
AL7T	On	01/08/2024	Index Future			1,095.56100	1,095.56100	1,103.29400	1,103.29400			0.00	0	
AL7T	On	07/11/2024	Index Future			1,120.92600	1,120.92600	1,128.83000	1,128.83000			0.00	0	
<b>Total AL7T Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>												<b>0.00</b>	<b>0</b>	
ALBI	On	02/11/2023	Index Future			894.71600	894.71600	900.18300	900.18300			0.00	0	10
ALBI	On	01/02/2024	Index Future			914.84500	914.84500	920.47200	920.47200			0.00	0	
ALBI	On	02/05/2024	Index Future			935.49800	935.49800	941.25500	941.25500			0.00	0	
ALBI	On	01/08/2024	Index Future			956.60900	956.60900	962.69400	962.69400			0.00	0	
ALBI	On	07/11/2024	Index Future			978.75700	978.75700	984.97500	984.97500			0.00	0	
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>10</b>
IGOV	On	02/11/2023	Index Future			335.04700	335.04700	335.12800	335.12800			0.00	0	5
IGOV	On	01/02/2024	Index Future			342.66500	342.66500	342.76200	342.76200			0.00	0	
IGOV	On	02/05/2024	Index Future			350.47900	350.47900	350.57900	350.57900			0.00	0	
IGOV	On	01/08/2024	Index Future			358.46500	358.46500	358.64100	358.64100			0.00	0	
IGOV	On	07/11/2024	Index Future			366.84500	366.84500	367.02300	367.02300			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>62</b>
JIBAR	On	20/09/2023	Jibar Future			8.50000	91.50000	8.50500	91.49500			0.00	0	
JIBAR	On	18/10/2023	Jibar Future			8.51000	91.49000	8.51000	91.49000			0.00	0	
JIBAR	On	15/11/2023	Jibar Future			8.54500	91.45500	8.54500	91.45500			0.00	0	
JIBAR	On	20/12/2023	Jibar Future			8.54000	91.46000	8.54000	91.46000			0.00	0	
JIBAR	On	17/01/2024	Jibar Future			8.55500	91.44500	8.54000	91.46000			0.00	0	
JIBAR	On	21/02/2024	Jibar Future			8.54000	91.46000	8.47800	91.52200			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
JIBAR F On 20/03/2024 Jibar Future			8.55000	91.45000	8.53000	91.47000			0.00	0	
JIBAR F On 19/06/2024 Jibar Future			8.52500	91.47500	8.49000	91.51000			0.00	0	
JIBAR F On 18/09/2024 Jibar Future			8.39500	91.60500	8.34000	91.66000			0.00	0	
JIBAR F On 18/12/2024 Jibar Future			8.22000	91.78000	8.15500	91.84500			0.00	0	
JIBAR F On 19/03/2025 Jibar Future			8.20000	91.80000	8.12000	91.88000			0.00	0	
JIBAR F On 18/06/2025 Jibar Future			8.20500	91.79500	8.08500	91.91500			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>4,512,076,057.86</b>	<b>47,348</b>	<b>1,435,55</b>
ABCPI3 On 07/12/2023 Spot Bond			5.15000	334.52581	5.15000	334.45962			1,684,153,000,000.00	327,020,000	163,510,000
<b>Total ABCPI3 SPOT</b>									<b>1,684,153,000,000.00</b>	<b>327,020,000</b>	<b>163,510,000</b>
<b>Total For ABCPI3</b>									<b>1,684,153,000,000.00</b>	<b>327,020,000</b>	<b>163,510,000</b>
ABF001 On 13/09/2026 Spot Bond					0.00000	101.92068			0.00	0	
<b>Total ABF001 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>									<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.27271			0.00	0	
<b>Total ABF003 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>									<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026 Spot Bond			10.15000	100.18699	10.15000	100.15989			0.00	0	
<b>Total ABF004 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>									<b>0.00</b>	<b>0</b>	
ABF005 On 30/06/2031 Spot Bond			12.20500	87.13448	12.20500	87.10628			0.00	0	
<b>Total ABF005 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>									<b>0.00</b>	<b>0</b>	
ABF006 On 31/03/2026 Spot Bond					0.00000	101.53702			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	99.71914			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	103.82492			0.00	0	
<b>Total ABFN09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>									<b>0.00</b>	<b>0</b>	
ABFN11 On 26/09/2023 Spot Bond					0.00000	101.70003			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2024 Spot Bond					0.00000	100.40907				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.10190				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	101.72206				0.00	0	200,000,00
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.30771				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2023 Spot Bond					0.00000	99.83562				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.83331				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	100.58779				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.35712				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.64826				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	100.69736				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.93270				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3` On 07/02/2029 Spot Bond					0.00000	101.80426				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN4! On 16/09/2024 Spot Bond					0.00000	102.07882				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.78996				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2029 Spot Bond					0.00000	102.02962				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.05915				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4! On 14/10/2026 Spot Bond					0.00000	101.06967				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4! On 24/06/2025 Spot Bond					0.00000	101.56044				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4` On 24/08/2023 Spot Bond					0.00000	99.95167				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4! On 24/08/2025 Spot Bond					0.00000	99.95033				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	101.58205				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5! On 30/03/2026 Spot Bond					0.00000	101.29109				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	102.12715				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.31818				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.41456				0.00	0	100,000,00
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.80119				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.21593				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	102.67999				0.00	0	
<b>Total ABFN56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN56</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/11/2025 Spot Bond					0.00000	100.20967				0.00	0	
<b>Total ABFN57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN57</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 14/11/2027 Spot Bond					0.00000	100.21491				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	99.84781				0.00	0	200,000,00
<b>Total ABFN59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ABFN59</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ABFN6: On 05/04/2026 Spot Bond					0.00000	101.27485				0.00	0	
<b>Total ABFN60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN60</b>										<b>0.00</b>	<b>0</b>	
ABFN6: On 24/02/2028 Spot Bond					0.00000	100.56670				0.00	0	
<b>Total ABFN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN61</b>										<b>0.00</b>	<b>0</b>	
ABFN6: On 24/02/2030 Spot Bond					0.00000	100.32900				0.00	0	
<b>Total ABFN62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN62</b>										<b>0.00</b>	<b>0</b>	
ABFN6: On 28/06/2026 Spot Bond					0.00000	101.54970				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN63</b>										<b>0.00</b>	<b>0</b>	
ABFN6 On 28/06/2028 Spot Bond					0.00000	101.94973				0.00	0	
<b>Total ABFN64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN64</b>										<b>0.00</b>	<b>0</b>	
ABFN6 On 28/06/2030 Spot Bond					0.00000	101.49964				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	101.66703				0.00	0	
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN01</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.94859				0.00	0	
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN02</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2029 Spot Bond					0.00000	102.39057				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	104.08697				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.67499				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	102.46831				0.00	0	
<b>Total ABJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.62169				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	101.68063				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			7.75900	7.75900	7.75900	167.52052				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
ABKI04 On 13/03/2024 Spot Bond			100.00000	99.02540	100.00000	98.80159				0.00	0	
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			4.55900	4.55900	4.55900	169.27386				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			5.09000	5.09000	5.09000	218.87542				0.00	0	
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			5.20000	5.20000	5.20000	243.13231				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			9.06500	9.06500	9.06500	105.80004				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			9.47500	104.71001	9.47500	104.68368				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			9.47500	106.93247	9.47500	106.90557				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			8.70000	104.07656	8.70000	104.05195				0.00	0	
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	
ABS19 On 24/02/2028 Spot Bond			10.03000	10.03000	10.03000	98.66808				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			9.47000	102.19576	9.47000	102.17007			23,675,000,000,000.00		2,500,000,000	2,500,000,000
<b>Total ABS7 SPOT</b>									<b>23,675,000,000,000.00</b>		<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For ABS7</b>									<b>23,675,000,000,000.00</b>		<b>2,500,000,000</b>	<b>2,500,000,000</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	20.33702	100.00000	20.29226				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>	
ABS12 On 07/12/2023 Spot Bond			4.80000	334.86114	4.80000	334.79803				0.00	0	
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			11.94000	11.94000	11.94000	100.42543				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	101.92681				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	101.89262				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	101.83482				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.03112				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.07729				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.10300				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	101.87455				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.04147				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.52567				0.00	0	
<b>Total AGLG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGLG01</b>										<b>0.00</b>	<b>0</b>	
AGRIA1 On 28/10/2025 Spot Bond					0.00000	109.85118				0.00	181,944,800	181,944,800
<b>Total AGRIA1 SPOT</b>										<b>0.00</b>	<b>181,944,800</b>	<b>181,944,800</b>
<b>Total For AGRIA1</b>										<b>0.00</b>	<b>181,944,800</b>	<b>181,944,800</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	101.95275				0.00	620,000,000	310,000,000



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>620,000,000</b>	<b>310,000,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>620,000,000</b>	<b>310,000,000</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	102.43538				0.00	0	
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	
AGT03 On 05/06/2025 Spot Bond					0.00000	105.40701				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	104.96847				0.00	4,695,400,000	2,347,700,000
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>4,695,400,000</b>	<b>2,347,700,000</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>4,695,400,000</b>	<b>2,347,700,000</b>
AGT05 On 16/11/2027 Spot Bond					0.00000	100.78897				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	100.97782				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	100.99647				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			9.36500	96.66981	9.36500	96.64577				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.02472				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.11877				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AH5A1 On 21/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	20,000,000,000	72,000,000,000
<b>Total AH5A11 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>72,000,000,000</b>
<b>Total For AH5A11</b>										<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>72,000,000,000</b>
AH5A2 On 21/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				610,000,000,000,000.00	6,100,000,000	105,950,000,000
<b>Total AH5A21 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>6,100,000,000</b>	<b>105,950,000,000</b>
<b>Total For AH5A21</b>										<b>10,000,000,000,000.00</b>	<b>6,100,000,000</b>	<b>105,950,000,000</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
AH5A3 On 21/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	37,900,000,00
<b>Total AH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>37,900,000,00</b>
<b>Total For AH5A31</b>										<b>0.00</b>	<b>0</b>	<b>37,900,000,00</b>
AH5B1 On 21/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,400,000,00
<b>Total AH5B11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,400,000,00</b>
<b>Total For AH5B11</b>										<b>0.00</b>	<b>0</b>	<b>8,400,000,00</b>
AH5C1 On 21/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,600,000,00
<b>Total AH5C11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,600,000,00</b>
<b>Total For AH5C11</b>										<b>0.00</b>	<b>0</b>	<b>8,600,000,00</b>
AH5D1 On 21/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,400,000,00
<b>Total AH5D11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,400,000,00</b>
<b>Total For AH5D11</b>										<b>0.00</b>	<b>0</b>	<b>8,400,000,00</b>
AHF2D On 18/07/2026 Spot Bond					0.00000	101.23611				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	100.92826				0.00	0	73,046,80
<b>Total AHF2O3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>73,046,80</b>
<b>Total For AHF2O3</b>										<b>0.00</b>	<b>0</b>	<b>73,046,80</b>
AHF5A On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond			10.18000	99.94425	10.18000	99.97212				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A: On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6A: On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AHF6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A3</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.11593				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.16979				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.02779				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.02740				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.02883				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.02834				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.34624				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.03628				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			10.97000	100.89890	10.97000	100.86962				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			12.35500	91.70812	12.35500	91.67826				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.17805				0.00	0	
<b>Total AIRF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF02</b>										<b>0.00</b>	<b>0</b>	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.36029				0.00	0	
<b>Total AIRF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF03</b>										<b>0.00</b>	<b>0</b>	
AIRF04 On 05/12/2032 Spot Bond					0.00000	102.52465				0.00	0	
<b>Total AIRF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRF04</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			7.17000	198.90229	7.17000	198.85230				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	102.01152				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.48186				0.00	0	
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
APF18 On 22/08/2025 Spot Bond					0.00000	99.99973				0.00	0	
<b>Total APF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF18</b>										<b>0.00</b>	<b>0</b>	
APF19 On 02/02/2026 Spot Bond					0.00000	102.50038				0.00	0	
<b>Total APF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF19</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC00 On 30/09/2028 Spot Bond					0.00000	101.57981				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	101.59753				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	102.02107				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	99.72873				0.00	0	
<b>Total ASC004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC004</b>										<b>0.00</b>	<b>0</b>	
ASC00 On 28/03/2024 Spot Bond					0.00000	101.43860				0.00	0	
<b>Total ASC005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC005</b>										<b>0.00</b>	<b>0</b>	
ASC01 On 06/04/2028 Spot Bond					0.00000	101.52546				0.00	0	
<b>Total ASC013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC013</b>										<b>0.00</b>	<b>0</b>	
ASC01 On 06/04/2028 Spot Bond					0.00000	101.52546				0.00	0	
<b>Total ASC014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC014</b>										<b>0.00</b>	<b>0</b>	
ASC01 On 06/04/2028 Spot Bond					0.00000	101.52546				0.00	0	
<b>Total ASC015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC015</b>										<b>0.00</b>	<b>0</b>	
ASC01 On 17/10/2023 Spot Bond					0.00000	100.94481				0.00	0	
<b>Total ASC016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC016</b>										<b>0.00</b>	<b>0</b>	
ASC01 On 18/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASC018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC018</b>										<b>0.00</b>	<b>0</b>	
ASC01 On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASC019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC019</b>										<b>0.00</b>	<b>0</b>	
ASC02 On 28/04/2028 Spot Bond					0.00000	100.72343				0.00	0	
<b>Total ASC020 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASC020</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 20/06/2028 Spot Bond					0.00000	101.90133				0.00	0	
<b>Total ASC021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC021</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 20/06/2030 Spot Bond			12.72000	12.72000	12.72000	101.03104				0.00	0	
<b>Total ASC022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC022</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 20/06/2027 Spot Bond					0.00000	101.82778				0.00	0	
<b>Total ASC023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC023</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 17/05/2028 Spot Bond					0.00000	100.02711				0.00	0	
<b>Total ASC024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC024</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 22/08/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASC025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC025</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 23/08/2023 Spot Bond					0.00000	99.97524				0.00	0	
<b>Total ASC026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC026</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 25/08/2023 Spot Bond					0.00000	99.92647				0.00	0	
<b>Total ASC027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC027</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 26/05/2028 Spot Bond					0.00000	99.83677				0.00	0	
<b>Total ASC028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC028</b>										<b>0.00</b>	<b>0</b>	
ASC02: On 26/05/2026 Spot Bond					0.00000	99.84165				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	101.84457				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	101.81846				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	101.77387				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.74014				0.00	0	
<b>Total ASC033 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC033</b>										<b>0.00</b>	<b>0</b>	
ASC03: On 30/06/2029 Spot Bond					0.00000	101.55264				0.00	0	
<b>Total ASC034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC034</b>										<b>0.00</b>	<b>0</b>	
ASC03: On 30/06/2030 Spot Bond					0.00000	101.57711				0.00	0	
<b>Total ASC035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC035</b>										<b>0.00</b>	<b>0</b>	
ASC03: On 17/10/2027 Spot Bond					0.00000	101.30864				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	101.10894				0.00	0	
<b>Total ASC037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC037</b>										<b>0.00</b>	<b>0</b>	
ASC03: On 21/07/2028 Spot Bond					0.00000	100.92052				0.00	0	
<b>Total ASC038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC038</b>										<b>0.00</b>	<b>0</b>	
ASC03: On 21/07/2028 Spot Bond					0.00000	100.89039				0.00	0	
<b>Total ASC039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC039</b>										<b>0.00</b>	<b>0</b>	
ASC04: On 21/07/2028 Spot Bond					0.00000	100.93471				0.00	0	
<b>Total ASC040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC040</b>										<b>0.00</b>	<b>0</b>	
ASC04: On 20/06/2028 Spot Bond					0.00000	100.89350				0.00	0	
<b>Total ASC041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC041</b>										<b>0.00</b>	<b>0</b>	
ASC04: On 20/06/2028 Spot Bond					0.00000	100.73760				0.00	0	
<b>Total ASC042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC042</b>										<b>0.00</b>	<b>0</b>	
ASC04: On 04/08/2028 Spot Bond					0.00000	100.51791				0.00	0	1,480,000.00
<b>Total ASC043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,480,000.00</b>
<b>Total For ASC043</b>										<b>0.00</b>	<b>0</b>	<b>1,480,000.00</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
ASC04: On 28/02/2035 Spot Bond					0.00000	99.75701				0.00	0	
<b>Total ASC044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC044</b>										<b>0.00</b>	<b>0</b>	
ASC04: On 20/06/2028 Spot Bond					0.00000	108.22133				0.00	0	
<b>Total ASC045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASC045</b>										<b>0.00</b>	<b>0</b>	
ASN02: On 07/12/2033 Spot Bond			5.55000	257.62881	5.55000	257.57510				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03: On 07/12/2033 Spot Bond			5.65000	234.28044	5.65000	234.23100				0.00	0	
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 31/03/2028 Spot Bond			5.96000	211.09152	5.96000	211.04521				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 31/01/2038 Spot Bond			5.65000	117.21791	5.65000	117.19327				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 24/08/2025 Spot Bond					0.00000	102.23671				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.02773				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28: On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28: On 13/09/2025 Spot Bond					0.00000	102.05003				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.57943				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	101.82455				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 20/12/2023 Spot Bond					0.00000	102.26307				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			5.21400	5.21400	5.21400	118.68987				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			5.72500	5.72500	5.72500	107.55073				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	101.84038				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	101.98505				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.34565				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.54257				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 31/01/2038 Spot Bond			5.86000	114.43290	5.86000	114.40820				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	101.84160				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.39386				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	101.89525				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	101.79882				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.79882				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN358 On 30/08/2024 Spot Bond					0.00000	99.77987				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN365 On 20/06/2024 Spot Bond					0.00000	102.08161				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN369 On 20/12/2024 Spot Bond					0.00000	101.87846				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN373 On 20/12/2024 Spot Bond					0.00000	102.18535				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN374 On 06/11/2023 Spot Bond					0.00000	100.81065				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN381 On 15/03/2024 Spot Bond					0.00000	101.94047				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN383 On 15/03/2024 Spot Bond					0.00000	101.94047				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN384 On 20/12/2024 Spot Bond					0.00000	101.99791				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN388 On 17/12/2025 Spot Bond					0.00000	101.81141				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>	
ASN399 On 20/12/2024 Spot Bond					0.00000	101.78165				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN41! On 20/12/2024 Spot Bond					0.00000	101.95272				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41! On 05/12/2023 Spot Bond					0.00000	102.19532				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	103.91069				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	101.70015				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	101.84793				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			10.71500	10.71500	10.71500	99.94444				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			11.40500	11.40500	11.40500	99.27008				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47! On 17/08/2025 Spot Bond					0.00000	102.24849				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48! On 20/06/2025 Spot Bond					0.00000	102.08565				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48! On 25/08/2025 Spot Bond					0.00000	146.06784				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48! On 28/02/2025 Spot Bond			11.19000	11.19000	11.19000	98.98199				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 01/09/2025 Spot Bond					0.00000	102.21194				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	101.83710				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	101.83710				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	101.75525				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			10.76000	96.70634	10.76000	96.67866			8,608,000,000.00	800,000	200,000	
<b>Total ASN508 SPOT</b>									<b>8,608,000,000.00</b>	<b>800,000</b>	<b>200,000</b>	
<b>Total For ASN508</b>									<b>8,608,000,000.00</b>	<b>800,000</b>	<b>200,000</b>	
ASN50: On 21/12/2026 Spot Bond			9.94000	96.50046	9.94000	96.47489			0.00	0	0	
<b>Total ASN509 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN509</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			10.49000	95.55888	10.49000	95.53219			0.00	0	0	
<b>Total ASN510 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN510</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			10.49000	95.55888	10.49000	95.53219			0.00	0	0	
<b>Total ASN511 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN511</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			9.06500	100.58857	9.06500	100.56434			0.00	0	0	
<b>Total ASN522 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN522</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			11.01500	100.70492	11.01500	100.67559			0.00	0	0	
<b>Total ASN525 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN525</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN53: On 31/07/2024 Spot Bond			10.96500	100.70195	10.96500	100.67274			0.00	0	0	
<b>Total ASN530 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN530</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.46500	100.60596	10.46500	100.57840			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 ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN532 On 31/01/2024 Spot Bond			10.46500	100.60596	10.46500	100.57840				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN538 On 02/04/2026 Spot Bond					0.00000	101.52868				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.63237				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN541 On 31/01/2026 Spot Bond			11.10000	99.60414	11.10000	99.57490				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN545 On 31/01/2024 Spot Bond			11.19000	100.28506	11.19000	100.25578				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN557 On 31/01/2024 Spot Bond			11.05000	100.38225	11.05000	100.35329				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN558 On 05/02/2024 Spot Bond					0.00000	101.02417				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.86426				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN568 On 04/09/2024 Spot Bond					0.00000	102.26520				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN569 On 18/03/2024 Spot Bond					0.00000	96.98123				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>	
ASN587 On 31/01/2024 Spot Bond			10.54000	99.96259	10.54000	99.93502				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 23/04/2026 Spot Bond					0.00000	100.83822				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 28/02/2031 Spot Bond					0.00000	99.81306				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	102.06269				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.70588				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/03/2024 Spot Bond					0.00000	101.58816				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 06/05/2024 Spot Bond					0.00000	95.56150				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 21/12/2026 Spot Bond					0.00000	99.30261				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	99.71184				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	101.77388				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	99.71232				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.47863				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	101.93570				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	102.04819				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.58371				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.34579				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.22868				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	101.70610				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.02897				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.50028				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.60748				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.03321				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	102.04648				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	99.71091				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	95.24877				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN684: On 31/03/2032 Spot Bond					0.00000	101.41810				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>	
ASN685: On 31/01/2030 Spot Bond					0.00000	102.15806				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>	
ASN692: On 31/07/2026 Spot Bond					0.00000	100.68446				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>	
ASN693: On 31/01/2030 Spot Bond					0.00000	102.15806				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>	
ASN694: On 31/01/2030 Spot Bond					0.00000	100.26959				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN695: On 20/06/2026 Spot Bond					0.00000	101.87557				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN700: On 20/06/2026 Spot Bond					0.00000	101.88412				0.00	0	
<b>Total ASN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN702: On 20/06/2024 Spot Bond					0.00000	102.00112				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>	
ASN703: On 04/05/2024 Spot Bond					0.00000	100.54393				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN713: On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN714: On 31/03/2032 Spot Bond					0.00000	101.72042				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71( On 15/09/2033 Spot Bond					0.00000	102.36497				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71( On 30/09/2024 Spot Bond					0.00000	101.43361				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72( On 12/06/2024 Spot Bond					0.00000	102.10469				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	100.67091				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN73( On 28/02/2026 Spot Bond					0.00000	99.72812				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	101.71637				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN74( On 20/06/2026 Spot Bond					0.00000	101.83282				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	101.84992				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN74( On 25/11/2024 Spot Bond					0.00000	95.29099				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	100.64999				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN76( On 21/12/2026 Spot Bond					0.00000	101.57928				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN77( On 21/12/2026 Spot Bond					0.00000	101.50345				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 21/12/2026 Spot Bond			10.19384	10.19384	10.19384	102.59619				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 15/03/2025 Spot Bond					0.00000	102.36517				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			10.98000	10.98000	10.98000	100.21615				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	100.70004				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	100.64707				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.64768				0.00	0	
<b>Total ASN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN806</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 21/12/2026 Spot Bond					0.00000	101.69474				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN808</b>										<b>0.00</b>	<b>0</b>	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.48806				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.45968				0.00	0	
<b>Total ASN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN820</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.18215				0.00	0	
<b>Total ASN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN821</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.54220				0.00	0	
<b>Total ASN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN822</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 31/01/2037 Spot Bond					0.00000	89.41510				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN823</b>										<b>0.00</b>	<b>0</b>	
ASN823 On 08/04/2025 Spot Bond					0.00000	101.22401				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>	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.88087				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>	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.86380				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>	
ASN826 On 14/04/2027 Spot Bond					0.00000	101.25571				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>	
ASN831 On 14/04/2027 Spot Bond					0.00000	101.14543				0.00	0	
<b>Total ASN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN832</b>										<b>0.00</b>	<b>0</b>	
ASN832 On 14/04/2027 Spot Bond					0.00000	101.14543				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>	
ASN833 On 31/01/2025 Spot Bond					0.00000	100.70016				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>	
ASN834 On 20/06/2026 Spot Bond					0.00000	101.87630				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>	
ASN837 On 21/04/2027 Spot Bond					0.00000	100.91627				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>	
ASN838 On 21/04/2027 Spot Bond					0.00000	100.91197				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>	
ASN839 On 21/04/2027 Spot Bond					0.00000	100.91197				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84: On 22/04/2027 Spot Bond					0.00000	100.85707				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	96.57350				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	100.69234				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	100.68939				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	101.83291				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	101.86727				0.00	0	
<b>Total ASN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN852</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 31/08/2026 Spot Bond					0.00000	99.72819				0.00	0	
<b>Total ASN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN856</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 19/01/2027 Spot Bond					0.00000	101.05542				0.00	0	
<b>Total ASN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN857</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN860</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.64503				0.00	0	
<b>Total ASN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN861</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 25/04/2042 Spot Bond					0.00000	98.39096				0.00	0	
<b>Total ASN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN862</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 31/07/2026 Spot Bond					0.00000	101.99989				0.00	0	
<b>Total ASN863 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For ASN863</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	102.13261				0.00	0	
<b>Total ASN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN864</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	102.13261				0.00	0	
<b>Total ASN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN865</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.98179				0.00	0	
<b>Total ASN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN867</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.98179				0.00	0	
<b>Total ASN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN868</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.68046				0.00	0	
<b>Total ASN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN869</b>										<b>0.00</b>	<b>0</b>	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.75371				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	102.05517				0.00	0	
<b>Total ASN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN878</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 20/06/2027 Spot Bond					0.00000	102.03809				0.00	0	
<b>Total ASN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN880</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 09/03/2028 Spot Bond					0.00000	102.20820				0.00	0	
<b>Total ASN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN885</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.05069				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	101.66949				0.00	0	
<b>Total ASN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN887</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 15/09/2028 Spot Bond					0.00000	102.06310				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN888</b>										<b>0.00</b>	<b>0</b>	
ASN888 On 31/01/2024 Spot Bond			11.64000	100.63789	11.64000	100.60737				0.00	0	
<b>Total ASN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN889</b>										<b>0.00</b>	<b>0</b>	
ASN900 On 20/06/2027 Spot Bond					0.00000	94.93450				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>	
ASN900 On 31/01/2030 Spot Bond					0.00000	100.61768				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>	
ASN900 On 20/06/2026 Spot Bond					0.00000	101.81572				0.00	0	
<b>Total ASN904 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN904</b>										<b>0.00</b>	<b>0</b>	
ASN910 On 31/07/2027 Spot Bond					0.00000	99.72339				0.00	0	
<b>Total ASN913 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN913</b>										<b>0.00</b>	<b>0</b>	
ASN910 On 31/08/2027 Spot Bond					0.00000	99.71859				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>	
ASN910 On 31/07/2027 Spot Bond					0.00000	99.72339				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>	
ASN910 On 31/07/2027 Spot Bond					0.00000	99.72820				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>	
ASN910 On 31/08/2027 Spot Bond					0.00000	99.72579				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>	
ASN910 On 31/08/2027 Spot Bond					0.00000	99.72219				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>	
ASN920 On 31/08/2027 Spot Bond					0.00000	99.72579				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN92: On 31/08/2027 Spot Bond					0.00000	99.72219				0.00	0	
<b>Total ASN921 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN921</b>										<b>0.00</b>	<b>0</b>	
ASN93: On 20/12/2027 Spot Bond					0.00000	97.29430				0.00	0	
<b>Total ASN930 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN930</b>										<b>0.00</b>	<b>0</b>	
ASN93: On 20/12/2027 Spot Bond					0.00000	90.88913				0.00	0	
<b>Total ASN932 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN932</b>										<b>0.00</b>	<b>0</b>	
ASN93: On 20/12/2025 Spot Bond					0.00000	101.96953				0.00	0	
<b>Total ASN934 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN934</b>										<b>0.00</b>	<b>0</b>	
ASN93: On 20/12/2027 Spot Bond					0.00000	106.72899				0.00	0	
<b>Total ASN936 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN936</b>										<b>0.00</b>	<b>0</b>	
ASN93: On 20/12/2027 Spot Bond					0.00000	102.09797				0.00	0	
<b>Total ASN937 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN937</b>										<b>0.00</b>	<b>0</b>	
ASN93: On 31/01/2030 Spot Bond					0.00000	100.66886				0.00	0	
<b>Total ASN938 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN938</b>										<b>0.00</b>	<b>0</b>	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.98688				0.00	0	
<b>Total ASN940 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN940</b>										<b>0.00</b>	<b>0</b>	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.92362				0.00	0	
<b>Total ASN941 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN941</b>										<b>0.00</b>	<b>0</b>	
ASN94: On 20/12/2025 Spot Bond					0.00000	101.86698				0.00	0	
<b>Total ASN943 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN943</b>										<b>0.00</b>	<b>0</b>	
ASN94: On 20/12/2027 Spot Bond					0.00000	102.18339				0.00	0	
<b>Total ASN944 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN944</b>										<b>0.00</b>	<b>0</b>	
ASN94: On 20/06/2027 Spot Bond					0.00000	101.82008				0.00	0	
<b>Total ASN948 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN948</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 20/06/2027 Spot Bond					0.00000	101.83291				0.00	0	
<b>Total ASN950 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN950</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 31/08/2027 Spot Bond					0.00000	99.72820				0.00	0	
<b>Total ASN951 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN951</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 31/07/2027 Spot Bond					0.00000	100.70298				0.00	0	
<b>Total ASN952 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN952</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 20/12/2027 Spot Bond					0.00000	102.07234				0.00	0	
<b>Total ASN953 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN953</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 20/12/2025 Spot Bond					0.00000	101.88066				0.00	0	
<b>Total ASN954 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN954</b>										<b>0.00</b>	<b>0</b>	
ASN95: On 20/12/2024 Spot Bond					0.00000	101.78165				0.00	0	
<b>Total ASN955 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN955</b>										<b>0.00</b>	<b>0</b>	
ASN96: On 30/09/2027 Spot Bond					0.00000	101.60879				0.00	0	
<b>Total ASN960 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN960</b>										<b>0.00</b>	<b>0</b>	
ASN96: On 07/12/2027 Spot Bond					0.00000	122.08997				0.00	0	
<b>Total ASN964 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN964</b>										<b>0.00</b>	<b>0</b>	
ASN97: On 20/12/2027 Spot Bond					0.00000	102.15777				0.00	0	600,000,00
<b>Total ASN973 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For ASN973</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
ASN97: On 20/12/2027 Spot Bond					0.00000	101.81585				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	88.79551				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	100.72361				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN977 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN977</b>										<b>0.00</b>	<b>0</b>	
ASN977 On 20/12/2027 Spot Bond					0.00000	101.91849				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>	
ASN979 On 02/04/2029 Spot Bond					0.00000	101.33630				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>	
ASN980 On 14/02/2026 Spot Bond					0.00000	81.63890				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>	
ASN981 On 15/02/2028 Spot Bond					0.00000	100.20531				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>	
ASN982 On 17/02/2028 Spot Bond					0.00000	100.02431				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>	
ASN984 On 20/12/2025 Spot Bond					0.00000	101.80542				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>	
ASN992 On 20/12/2027 Spot Bond					0.00000	102.00397				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>	
ASN994 On 13/04/2024 Spot Bond					0.00000	101.09017				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>	
ASN995 On 13/04/2024 Spot Bond					0.00000	101.04809				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>	
ASN996 On 28/02/2028 Spot Bond					0.00000	99.72840				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			7.65000	101.98488	7.65000	101.96373				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW34 On 09/10/2023 Spot Bond					0.00000	101.43014				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.44617				0.00	0	
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.19337				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	101.63616				0.00	0	
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	
BAW39 On 26/05/2026 Spot Bond					0.00000	100.08483				0.00	1,000,000,000	1,000,000,000
<b>Total BAW39 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For BAW39</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
BAW40 On 30/06/2025 Spot Bond			9.87500	101.50434	9.87500	101.47761				0.00	0	
<b>Total BAW40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW40</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.16191				0.00	0	
<b>Total BAWGL1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL1</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.52509				0.00	0	
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			12.39000	12.39000	12.39000	104.30533				0.00	0	100,000,000
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.40057				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.95403				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.96621				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.02441				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.03963				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.86354				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	102.00316				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	101.89527				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	101.85950				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.46784				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	101.84534				0.00	0	
<b>Total BAYA95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA96 On 30/09/2025 Spot Bond					0.00000	101.20710				0.00	0	
<b>Total BAYA96 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA96</b>										<b>0.00</b>	<b>0</b>	
BAYA97 On 30/09/2025 Spot Bond					0.00000	100.30403				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	101.96647				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	101.91672				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA99</b>										<b>0.00</b>	<b>0</b>	
BAYB1: On 30/09/2023 Spot Bond					0.00000	102.14500				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB1: On 30/09/2023 Spot Bond					0.00000	102.17158				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB1: On 30/09/2024 Spot Bond					0.00000	102.18110				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB2: On 30/09/2024 Spot Bond					0.00000	102.14540				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BAYB2: On 30/06/2025 Spot Bond					0.00000	102.13137				0.00	0	
<b>Total BAYB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB22</b>										<b>0.00</b>	<b>0</b>	
BAYB2: On 30/09/2023 Spot Bond					0.00000	102.14500				0.00	0	
<b>Total BAYB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB23</b>										<b>0.00</b>	<b>0</b>	
BAYB2: On 30/09/2024 Spot Bond					0.00000	102.14542				0.00	0	
<b>Total BAYB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB24</b>										<b>0.00</b>	<b>0</b>	
BAYB2: On 30/09/2025 Spot Bond					0.00000	102.21680				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			9.49500	9.49500	9.49500	97.69629				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX21: On 05/08/2033 Spot Bond					0.00000	100.46452				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	102.05186				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX36 On 01/02/2030 Spot Bond					0.00000	96.61010				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.30194				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	94.66723				0.00	0	
<b>Total BDX39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX39</b>										<b>0.00</b>	<b>0</b>	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.30083				0.00	0	
<b>Total BDX40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX40</b>										<b>0.00</b>	<b>0</b>	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.80098				0.00	0	
<b>Total BDX44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX44</b>										<b>0.00</b>	<b>0</b>	
BDX46 On 04/03/2024 Spot Bond					0.00000	102.13548				0.00	0	
<b>Total BDX46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX46</b>										<b>0.00</b>	<b>0</b>	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.39598				0.00	0	
<b>Total BDX47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX47</b>										<b>0.00</b>	<b>0</b>	
BDX49 On 30/01/2024 Spot Bond					0.00000	100.58939				0.00	0	
<b>Total BDX49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX49</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.32473				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	103.87544				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.38547				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			9.16000	102.63637	9.16000	102.61115				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	102.25320				0.00	0	8,910,000,00
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,910,000,00</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	<b>8,910,000,00</b>
BID15 On 28/10/2024 Spot Bond					0.00000	100.96644				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BID16 On 24/06/2025 Spot Bond					0.00000	101.86027				0.00	0	
<b>Total BID16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID16</b>										<b>0.00</b>	<b>0</b>	
BID17 On 24/06/2027 Spot Bond					0.00000	101.55502				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	100.68267				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.27162				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	99.21500				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	80.62800				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	61.17700				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	54.75500				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	99.73538				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	99.73271				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.92149				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	100.02666				0.00	0	
<b>Total BNPS04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS04</b>										<b>0.00</b>	<b>0</b>	
BNPS0: On 19/05/2030 Spot Bond					0.00000	100.02739				0.00	0	
<b>Total BNPS05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS05</b>										<b>0.00</b>	<b>0</b>	
BNPS0: On 09/06/2029 Spot Bond					0.00000	102.14039				0.00	0	
<b>Total BNPS06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS06</b>										<b>0.00</b>	<b>0</b>	
BNPS0: On 01/08/2028 Spot Bond					0.00000	100.58806				0.00	0	
<b>Total BNPS07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS07</b>										<b>0.00</b>	<b>0</b>	
BNPS0: On 01/08/2029 Spot Bond					0.00000	100.59088				0.00	0	
<b>Total BNPS08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS08</b>										<b>0.00</b>	<b>0</b>	
BNPS0: On 18/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	200,000,000,00
<b>Total BNPS09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000,00</b>
<b>Total For BNPS09</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000,00</b>
BNPS1: On 04/07/2028 Spot Bond					0.00000	95.60600				0.00	0	
<b>Total BNPS10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPS10</b>										<b>0.00</b>	<b>0</b>	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.22041				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.29298				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.16542				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3(On 03/11/2023 Spot Bond					0.00000	100.53026				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF3(On 24/08/2024 Spot Bond					0.00000	100.11130				0.00	0	850,000,00
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>850,000,00</b>
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	<b>850,000,00</b>
BPPF3(On 11/01/2024 Spot Bond					0.00000	101.11187				0.00	0	
<b>Total BPPF36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF36</b>										<b>0.00</b>	<b>0</b>	
BPPF3(On 31/03/2024 Spot Bond					0.00000	101.40785				0.00	0	
<b>Total BPPF37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF37</b>										<b>0.00</b>	<b>0</b>	
BPPF3(On 10/05/2024 Spot Bond					0.00000	100.31204				0.00	0	
<b>Total BPPF38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF38</b>										<b>0.00</b>	<b>0</b>	
BPPF3(On 03/07/2024 Spot Bond					0.00000	101.32697				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	101.06025				0.00	0	
<b>Total BPPF40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF40</b>										<b>0.00</b>	<b>0</b>	
BWZJ2(On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2(On 29/03/2024 Spot Bond					0.00000	101.56373				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	100.58224				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	101.88096				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	101.84518				0.00	0	
<b>Total BYA101 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 BYA101</b>										<b>0.00</b>	<b>0</b>	
BYA102 On 30/06/2027 Spot Bond					0.00000	101.88111				0.00	0	
<b>Total BYA102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA102</b>										<b>0.00</b>	<b>0</b>	
BYA104 On 30/06/2027 Spot Bond					0.00000	101.84516				0.00	0	
<b>Total BYA104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BYA104</b>										<b>0.00</b>	<b>0</b>	
BYA105 On 30/06/2026 Spot Bond					0.00000	101.80932				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	100.87395				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.53615				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.32632				0.00	0	
<b>Total CBL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL31</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			9.19000	104.09126	9.19000	104.06571				0.00	0	
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			9.84000	106.73732	9.84000	106.70946				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			10.88000	10.88000	10.88000	99.62882				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.79451				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.01671				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	102.40524				0.00	0	1,853,500.00

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 CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,853,500,00</b>
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	<b>1,853,500,00</b>
CGR52 On 30/06/2025 Spot Bond					0.00000	101.85968				0.00	0	
<b>Total CGR52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR52</b>										<b>0.00</b>	<b>0</b>	
CGR53 On 28/02/2026 Spot Bond					0.00000	99.80296				0.00	0	
<b>Total CGR53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR53</b>										<b>0.00</b>	<b>0</b>	
CGR54 On 28/02/2028 Spot Bond					0.00000	99.79443				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	101.93398				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			10.17500	104.66011	10.17500	104.63189				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.27383				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN379 On 20/03/2024 Spot Bond			11.48000	103.94862	11.48000	103.91709				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.45900				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			7.25900	163.10605	7.25900	163.06485				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 31/01/2025 Spot Bond			9.38900	158.43169	9.38900	158.38286				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond			9.82000	104.93917	9.82000	104.91184				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN497 On 04/09/2024 Spot Bond					0.00000	103.14487				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.30227				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 11/10/2024 Spot Bond					0.00000	102.87840				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	102.00492				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2024 Spot Bond					0.00000	99.27712				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>	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.29382				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 25/11/2024 Spot Bond					0.00000	99.50937				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>	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.05315				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2025 Spot Bond			10.72000	100.36956	10.72000	100.34109				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>	
CLN537 On 25/10/2023 Spot Bond					0.00000	100.75811				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.16292				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 20/12/2023 Spot Bond					0.00000	162.55600				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 17/01/2024 Spot Bond					0.00000	101.54139				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			10.19000	99.62367	10.19000	99.59677				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			10.24000	103.75700	10.24000	103.72884				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>	
CLN547 On 12/11/2025 Spot Bond			10.33000	102.48239	10.33000	102.45434				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>	
CLN548 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>	
CLN553 On 15/11/2023 Spot Bond					0.00000	100.20487				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.22660				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.94392				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.23546				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	142.80200				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.31714				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 12/11/2025 Spot Bond			10.69000	101.74898	10.69000	101.75884				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN562 On 12/11/2025 Spot Bond			10.19000	102.75427	10.19000	102.72652				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.49669				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.06957				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.71023				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 11/02/2024 Spot Bond					0.00000	100.30688				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			10.42000	101.90954	10.42000	101.88142				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.23303				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.30776				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	101.96823				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	102.01266				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.02940				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN579 On 02/04/2024 Spot Bond					0.00000	101.49894				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.34161				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 16/09/2025 Spot Bond					0.00000	102.04536				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 18/04/2024 Spot Bond					0.00000	101.03672				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 31/05/2024 Spot Bond					0.00000	99.88175				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.69897				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 10/06/2026 Spot Bond					0.00000	102.47964				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.84441				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 16/09/2025 Spot Bond					0.00000	103.39715				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond					0.00000	103.65830				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 05/12/2026 Spot Bond			5.67900	158.25526	5.67900	133.47378				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.14804				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.65748				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	99.94448				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			9.66000	9.66000	9.66000	101.63511				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.45156				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.96938				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	101.84441				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.84441				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 05/08/2024 Spot Bond			9.24500	9.24500	9.24500	99.94907				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.41245				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.83040				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.33217				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.07575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 22/08/2024 Spot Bond					0.00000	99.99988				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	100.82491				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.63962				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond					0.00000	102.18935				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/11/2023 Spot Bond					0.00000	102.43253				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 20/12/2029 Spot Bond					0.00000	100.35950				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.88671				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 31/05/2024 Spot Bond					0.00000	102.34956				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.69799				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.97684				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 19/08/2025 Spot Bond					0.00000	100.02987				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 31/07/2034 Spot Bond					0.00000	101.26512				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 31/07/2034 Spot Bond			13.53000	58.73086	13.53000	76.45660				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN62 On 20/11/2024 Spot Bond					0.00000	100.20643				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond			10.89000	97.67334	10.89000	97.64520				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.02979				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.17767				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.44229				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.34200				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.76877				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.02643				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.02971				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.07603				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.03134				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 17/10/2023 Spot Bond					0.00000	101.00600				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 21/11/2024 Spot Bond					0.00000	100.02651				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.82942				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 29/01/2024 Spot Bond					0.00000	100.70916				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.83116				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.11804				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 31/05/2026 Spot Bond					0.00000	102.36708				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN65: On 19/08/2025 Spot Bond					0.00000	100.02971				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN65: On 19/08/2025 Spot Bond					0.00000	100.02971				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 22/03/2030 Spot Bond					0.00000	101.34400				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 20/06/2025 Spot Bond					0.00000	102.03830				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.68568				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 20/06/2025 Spot Bond					0.00000	102.17971				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2024 Spot Bond					0.00000	132.04200				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2023 Spot Bond					0.00000	155.83500				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 02/04/2026 Spot Bond					0.00000	104.44364				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.03331				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 18/09/2024 Spot Bond					0.00000	102.73083				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67 On 19/08/2025 Spot Bond					0.00000	100.03162				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 31/01/2025 Spot Bond			6.27848	165.32089	6.27848	134.32140				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 31/01/2025 Spot Bond			6.27848	165.32089	6.27848	134.32227				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.03203				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.03312				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 21/12/2026 Spot Bond					0.00000	101.79576				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.40677				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 07/12/2023 Spot Bond					0.00000	102.09609				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.75624				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.78318				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.35145				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>	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.96400				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.96378				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 21/12/2026 Spot Bond					0.00000	105.51851				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 26/09/2023 Spot Bond					0.00000	101.58856				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 21/12/2026 Spot Bond					0.00000	101.82525				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	100.05385				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	84.97127				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	83.50535				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	105.99608				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.86656				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	100.43402				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	85.51591				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	100.03366				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	102.53013				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.79729				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.99100				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.22843				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 11/03/2024 Spot Bond					0.00000	101.88272				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2024 Spot Bond					0.00000	100.21054				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.80827				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.80827				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.80827				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.05125				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.90157				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN72( On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.06996				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>	
CLN72( On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.38551				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>	
CLN72( On 01/06/2026 Spot Bond					0.00000	102.18952				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>	
CLN72( On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.08037				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN72( On 21/06/2025 Spot Bond					0.00000	101.72582				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>	
CLN72( On 21/06/2025 Spot Bond					0.00000	101.72582				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>	
CLN72( On 21/06/2025 Spot Bond					0.00000	101.72582				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>	
CLN72( On 21/06/2025 Spot Bond					0.00000	101.74265				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>	
CLN72( On 21/06/2025 Spot Bond					0.00000	101.74265				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>	
CLN72( On 21/06/2025 Spot Bond					0.00000	101.74265				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>	
CLN73( On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.52198				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN73( On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.53489				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN73: On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.15748				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN73: On 21/12/2027 Spot Bond					0.00000	101.82522				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN73: On 11/09/2026 Spot Bond					0.00000	101.92092				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN73: On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	94.50368				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN73: On 20/12/2023 Spot Bond					0.00000	102.14685				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN73: On 20/06/2026 Spot Bond					0.00000	121.04500				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN74: On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	93.31896				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN74: On 19/08/2025 Spot Bond					0.00000	100.02943				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN74: On 31/03/2032 Spot Bond					0.00000	101.76195				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN74: On 31/01/2030 Spot Bond					0.00000	102.35250				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN74: On 31/01/2030 Spot Bond					0.00000	97.84660				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>	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.91494				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 28/02/2024 Spot Bond					0.00000	102.44576				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 21/12/2023 Spot Bond					0.00000	101.82119				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.69413				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.55686				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 11/09/2026 Spot Bond					0.00000	102.12862				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.39069				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 31/07/2024 Spot Bond					0.00000	101.23442				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	100.43535				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	99.00721				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76 On 22/04/2026 Spot Bond					0.00000	100.66136				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.02564				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 12/02/2025 Spot Bond					0.00000	100.30434				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 21/07/2027 Spot Bond					0.00000	100.85744				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 31/07/2024 Spot Bond			9.57000	9.57000	9.57000	93.04821				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>	
CLN76 On 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.43535				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>	
CLN76 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 23/09/2026 Spot Bond					0.00000	101.83575				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 23/09/2026 Spot Bond					0.00000	101.14500				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN77 On 31/07/2024 Spot Bond					0.00000	107.70154				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN77 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.43165				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN77 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	86.79606				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN77: On 28/08/2028 Spot Bond					0.00000	101.09232				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN77: On 31/07/2028 Spot Bond					0.00000	100.70987				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN77: On 15/09/2028 Spot Bond			5.28900	5.28900	5.28900	112.39278				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN77: On 31/05/2026 Spot Bond					0.00000	102.50357				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN77: On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN77: On 31/08/2026 Spot Bond					0.00000	102.82091				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN77: On 31/01/2027 Spot Bond					0.00000	100.63824				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.64119				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN78: On 19/08/2025 Spot Bond					0.00000	100.08462				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.65590				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.66237				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN78: On 30/09/2026 Spot Bond					0.00000	101.68047				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.68047				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 31/01/2027 Spot Bond					0.00000	114.72493				0.00	0	
<b>Total CLN788 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	114.55760				0.00	0	
<b>Total CLN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.69722				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN790 On 31/01/2025 Spot Bond					0.00000	99.27910				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.69722				0.00	0	
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.35819				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.69722				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.68054				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>	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.69722				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>	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.69738				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN799 On 31/01/2026 Spot Bond					0.00000	100.69986				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	100.69986				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN801 On 28/02/2026 Spot Bond					0.00000	102.62820				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN802 On 31/01/2025 Spot Bond					0.00000	86.23123				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2025 Spot Bond					0.00000	106.45291				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.64295				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.70291				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 28/02/2027 Spot Bond					0.00000	102.63968				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.66178				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			9.49500	97.72106	9.49500	97.69629				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN810 On 26/08/2025 Spot Bond					0.00000	101.73672				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.34500				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 31/01/2025 Spot Bond					0.00000	100.69722				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	100.69746				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	100.70291				0.00	0	
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.63826				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.69722				0.00	0	
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.69746				0.00	0	
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.68055				0.00	0	
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.69746				0.00	0	
<b>Total CLN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN824</b>										<b>0.00</b>	<b>0</b>	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.69746				0.00	0	
<b>Total CLN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN825</b>										<b>0.00</b>	<b>0</b>	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.69710				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.69746				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	87.12028				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	100.69722				0.00	0	
<b>Total CLN829 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN829</b>										<b>0.00</b>	<b>0</b>	
CLN830 On 31/07/2026 Spot Bond					0.00000	101.81464				0.00	0	
<b>Total CLN830 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN830</b>										<b>0.00</b>	<b>0</b>	
CLN831 On 31/05/2025 Spot Bond					0.00000	102.22465				0.00	0	
<b>Total CLN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN831</b>										<b>0.00</b>	<b>0</b>	
CLN832 On 31/07/2027 Spot Bond					0.00000	100.69710				0.00	0	
<b>Total CLN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN832</b>										<b>0.00</b>	<b>0</b>	
CLN833 On 31/01/2030 Spot Bond			9.65500	9.65500	9.65500	100.54791				0.00	0	
<b>Total CLN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN833</b>										<b>0.00</b>	<b>0</b>	
CLN834 On 31/08/2025 Spot Bond					0.00000	102.61679				0.00	0	
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	
CLN835 On 31/08/2026 Spot Bond					0.00000	102.61694				0.00	0	
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN835</b>										<b>0.00</b>	<b>0</b>	
CLN836 On 31/08/2027 Spot Bond					0.00000	102.61694				0.00	0	
<b>Total CLN836 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN836</b>										<b>0.00</b>	<b>0</b>	
CLN837 On 31/08/2029 Spot Bond					0.00000	102.61682				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN83{ On 31/03/2027 Spot Bond					0.00000	101.68053				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	101.82094				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	104.60490				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	104.53960				0.00	0	
<b>Total CLN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN842</b>										<b>0.00</b>	<b>0</b>	
CLN84{ On 20/07/2026 Spot Bond					0.00000	102.72250				0.00	0	
<b>Total CLN843 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN843</b>										<b>0.00</b>	<b>0</b>	
CLN84{ On 07/09/2026 Spot Bond					0.00000	102.15810				0.00	0	
<b>Total CLN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN844</b>										<b>0.00</b>	<b>0</b>	
CLN84{ On 31/03/2025 Spot Bond					0.00000	101.68055				0.00	0	
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	
CLN84{ On 31/03/2027 Spot Bond					0.00000	101.68053				0.00	0	
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	
CLN84{ On 31/03/2029 Spot Bond					0.00000	101.68014				0.00	0	
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	
CLN85{ On 31/07/2025 Spot Bond					0.00000	100.73571				0.00	0	
<b>Total CLN850 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN850</b>										<b>0.00</b>	<b>0</b>	
CLN85{ On 27/09/2028 Spot Bond					0.00000	101.96146				0.00	0	
<b>Total CLN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN851</b>										<b>0.00</b>	<b>0</b>	
CLN85{ On 20/07/2027 Spot Bond					0.00000	101.83291				0.00	0	
<b>Total CLN852 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN852</b>										<b>0.00</b>	<b>0</b>	
CLN85: On 20/06/2027 Spot Bond					0.00000	101.90475				0.00	0	
<b>Total CLN853 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN853</b>										<b>0.00</b>	<b>0</b>	
CLN85: On 20/07/2027 Spot Bond					0.00000	102.01245				0.00	0	
<b>Total CLN854 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN854</b>										<b>0.00</b>	<b>0</b>	
CLN85: On 20/07/2027 Spot Bond					0.00000	102.04663				0.00	0	
<b>Total CLN855 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN855</b>										<b>0.00</b>	<b>0</b>	
CLN85: On 23/09/2026 Spot Bond					0.00000	101.92520				0.00	0	
<b>Total CLN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN856</b>										<b>0.00</b>	<b>0</b>	
CLN85: On 28/02/2024 Spot Bond				100.00000	0.00000	83.03382				0.00	0	
<b>Total CLN858 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN858</b>										<b>0.00</b>	<b>0</b>	
CLN86: On 31/07/2025 Spot Bond					0.00000	100.69746				0.00	0	
<b>Total CLN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN860</b>										<b>0.00</b>	<b>0</b>	
CLN86: On 20/06/2027 Spot Bond					0.00000	101.91843				0.00	0	
<b>Total CLN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN861</b>										<b>0.00</b>	<b>0</b>	
CLN86: On 20/06/2027 Spot Bond					0.00000	101.81581				0.00	0	
<b>Total CLN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN862</b>										<b>0.00</b>	<b>0</b>	
CLN86: On 09/03/2028 Spot Bond					0.00000	102.13864				0.00	0	
<b>Total CLN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN863</b>										<b>0.00</b>	<b>0</b>	
CLN86: On 31/07/2025 Spot Bond					0.00000	111.41200				0.00	0	
<b>Total CLN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN864</b>										<b>0.00</b>	<b>0</b>	
CLN86: On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	100.67910				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>	
CLN86: On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.51590				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN866</b>										<b>0.00</b>	<b>0</b>	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.75889				0.00	0	
<b>Total CLN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN867</b>										<b>0.00</b>	<b>0</b>	
CLN867 On 31/07/2024 Spot Bond			7.00000	7.00000	7.00000	86.67256				0.00	0	
<b>Total CLN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN868</b>										<b>0.00</b>	<b>0</b>	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.62664				0.00	0	
<b>Total CLN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN869</b>										<b>0.00</b>	<b>0</b>	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.63239				0.00	0	
<b>Total CLN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN870</b>										<b>0.00</b>	<b>0</b>	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.62945				0.00	0	
<b>Total CLN871 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN871</b>										<b>0.00</b>	<b>0</b>	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.95628				0.00	0	
<b>Total CLN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN872</b>										<b>0.00</b>	<b>0</b>	
CLN872 On 31/08/2025 Spot Bond					0.00000	102.61679				0.00	0	
<b>Total CLN873 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN873</b>										<b>0.00</b>	<b>0</b>	
CLN873 On 20/06/2027 Spot Bond					0.00000	101.85857				0.00	0	
<b>Total CLN874 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN874</b>										<b>0.00</b>	<b>0</b>	
CLN874 On 29/10/2025 Spot Bond					0.00000	100.83650				0.00	0	1,493,000,00
<b>Total CLN875 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,493,000,00</b>
<b>Total For CLN875</b>										<b>0.00</b>	<b>0</b>	<b>1,493,000,00</b>
CLN875 On 29/10/2025 Spot Bond					0.00000	100.83650				0.00	0	
<b>Total CLN876 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN876</b>										<b>0.00</b>	<b>0</b>	
CLN876 On 31/01/2030 Spot Bond					0.00000	101.94518				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87( On 02/04/2026 Spot Bond					0.00000	101.45156				0.00	0	
<b>Total CLN879 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN879</b>										<b>0.00</b>	<b>0</b>	
CLN88( On 02/04/2026 Spot Bond					0.00000	101.44480				0.00	0	
<b>Total CLN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN880</b>										<b>0.00</b>	<b>0</b>	
CLN88( On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.01087				0.00	0	
<b>Total CLN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN881</b>										<b>0.00</b>	<b>0</b>	
CLN88( On 31/01/2030 Spot Bond					0.00000	100.62354				0.00	0	
<b>Total CLN882 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN882</b>										<b>0.00</b>	<b>0</b>	
CLN88( On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.79637				0.00	0	
<b>Total CLN883 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN883</b>										<b>0.00</b>	<b>0</b>	
CLN88( On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.60731				0.00	0	
<b>Total CLN884 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN884</b>										<b>0.00</b>	<b>0</b>	
CLN88( On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.60731				0.00	0	
<b>Total CLN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN885</b>										<b>0.00</b>	<b>0</b>	
CLN88( On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	81.43111				0.00	0	
<b>Total CLN886 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN886</b>										<b>0.00</b>	<b>0</b>	
CLN88( On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	81.57791				0.00	0	
<b>Total CLN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN887</b>										<b>0.00</b>	<b>0</b>	
CLN88( On 15/09/2027 Spot Bond			5.77000	5.77000	5.77000	128.69685				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>	
CLN88( On 20/12/2027 Spot Bond					0.00000	109.16897				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>	
CLN89( On 20/12/2027 Spot Bond					0.00000	102.00397				0.00	0	
<b>Total CLN890 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN890</b>										<b>0.00</b>	<b>0</b>	
CLN89 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>	
CLN89 On 20/12/2027 Spot Bond					0.00000	101.91506				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>	
CLN89 On 31/07/2025 Spot Bond					0.00000	100.69746				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>	
CLN89 On 20/12/2025 Spot Bond					0.00000	101.87040				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>	
CLN89 On 31/08/2025 Spot Bond					0.00000	102.61679				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>	
CLN89 On 30/09/2027 Spot Bond					0.00000	101.68047				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>	
CLN89 On 02/04/2026 Spot Bond					0.00000	101.39065				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>	
CLN89 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>	
CLN89 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.86871				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>	
CLN90 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	67.38180				0.00	0	
<b>Total CLN900 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN900</b>										<b>0.00</b>	<b>0</b>	
CLN90 On 20/12/2027 Spot Bond			11.61000	11.61000	11.61000	103.67519				0.00	0	
<b>Total CLN901 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN901</b>										<b>0.00</b>	<b>0</b>	
CLN90 On 20/12/2027 Spot Bond					0.00000	101.46690				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
<b>Total CLN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN902</b>										<b>0.00</b>	<b>0</b>	
CLN902 On 20/12/2027 Spot Bond			11.27500	11.27500	11.27500	101.65485				0.00	0	
<b>Total CLN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN903</b>										<b>0.00</b>	<b>0</b>	
CLN903 On 15/09/2029 Spot Bond					0.00000	102.21711				0.00	0	
<b>Total CLN904 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN904</b>										<b>0.00</b>	<b>0</b>	
CLN904 On 20/12/2029 Spot Bond					0.00000	102.11492				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	101.99201				0.00	0	
<b>Total CLN906 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN906</b>										<b>0.00</b>	<b>0</b>	
CLN906 On 20/12/2027 Spot Bond					0.00000	102.44455				0.00	0	985,300,00
<b>Total CLN907 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>985,300,00</b>
<b>Total For CLN907</b>										<b>0.00</b>	<b>0</b>	<b>985,300,00</b>
CLN907 On 20/12/2027 Spot Bond					0.00000	100.08820				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	100.88860				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	102.00411				0.00	0	
<b>Total CLN910 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN910</b>										<b>0.00</b>	<b>0</b>	
CLN910 On 31/01/2026 Spot Bond					0.00000	100.69692				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	101.99113				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	101.45300				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN915 On 20/12/2032 Spot Bond					0.00000	102.28555				0.00	0	
<b>Total CLN915 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN915</b>										<b>0.00</b>	<b>0</b>	
CLN916 On 20/12/2027 Spot Bond					0.00000	102.77480				0.00	0	
<b>Total CLN916 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN916</b>										<b>0.00</b>	<b>0</b>	
CLN917 On 28/02/2027 Spot Bond					0.00000	102.55243				0.00	0	
<b>Total CLN917 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN917</b>										<b>0.00</b>	<b>0</b>	
CLN918 On 20/12/2027 Spot Bond					0.00000	101.82612				0.00	0	
<b>Total CLN918 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN918</b>										<b>0.00</b>	<b>0</b>	
CLN919 On 28/07/2027 Spot Bond					0.00000	102.61701				0.00	0	
<b>Total CLN919 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN919</b>										<b>0.00</b>	<b>0</b>	
CLN920 On 29/02/2028 Spot Bond					0.00000	102.61702				0.00	0	
<b>Total CLN920 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN920</b>										<b>0.00</b>	<b>0</b>	
CLN921 On 28/02/2026 Spot Bond					0.00000	102.61687				0.00	0	
<b>Total CLN921 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN921</b>										<b>0.00</b>	<b>0</b>	
CLN922 On 28/02/2026 Spot Bond					0.00000	102.61687				0.00	0	
<b>Total CLN922 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN922</b>										<b>0.00</b>	<b>0</b>	
CLN923 On 20/06/2030 Spot Bond					0.00000	102.21577				0.00	0	
<b>Total CLN923 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN923</b>										<b>0.00</b>	<b>0</b>	
CLN924 On 20/06/2028 Spot Bond					0.00000	102.09448				0.00	0	
<b>Total CLN924 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN924</b>										<b>0.00</b>	<b>0</b>	
CLN925 On 20/06/2028 Spot Bond					0.00000	102.10644				0.00	0	
<b>Total CLN925 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN925</b>										<b>0.00</b>	<b>0</b>	
CLN926 On 20/06/2028 Spot Bond					0.00000	102.12352				0.00	0	
<b>Total CLN926 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN926</b>										<b>0.00</b>	<b>0</b>	
CLN926 On 20/06/2028 Spot Bond					0.00000	102.11498				0.00	0	
<b>Total CLN927 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN927</b>										<b>0.00</b>	<b>0</b>	
CLN927 On 31/01/2026 Spot Bond					0.00000	100.69692				0.00	0	
<b>Total CLN928 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN928</b>										<b>0.00</b>	<b>0</b>	
CLN928 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN929 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN929</b>										<b>0.00</b>	<b>0</b>	
CLN929 On 20/12/2023 Spot Bond					0.00000	99.26400				0.00	0	
<b>Total CLN930 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN930</b>										<b>0.00</b>	<b>0</b>	
CLN930 On 20/06/2028 Spot Bond					0.00000	100.43060				0.00	0	
<b>Total CLN931 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN931</b>										<b>0.00</b>	<b>0</b>	
CLN931 On 20/06/2028 Spot Bond					0.00000	102.13206				0.00	0	
<b>Total CLN932 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN932</b>										<b>0.00</b>	<b>0</b>	
CLN932 On 20/06/2028 Spot Bond			12.60500	12.60500	12.60500	100.62584				0.00	0	
<b>Total CLN933 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN933</b>										<b>0.00</b>	<b>0</b>	
CLN933 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN934 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN934</b>										<b>0.00</b>	<b>0</b>	
CLN934 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN935 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN935</b>										<b>0.00</b>	<b>0</b>	
CLN935 On 20/03/2026 Spot Bond					0.00000	102.49958				0.00	0	
<b>Total CLN936 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN936</b>										<b>0.00</b>	<b>0</b>	
CLN936 On 20/03/2025 Spot Bond					0.00000	99.55900				0.00	0	
<b>Total CLN937 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN937</b>										<b>0.00</b>	<b>0</b>	
CLN937 On 20/03/2027 Spot Bond					0.00000	103.43400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN938 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN938</b>										<b>0.00</b>	<b>0</b>	
CLN938 On 20/06/2028 Spot Bond					0.00000	101.76619				0.00	0	
<b>Total CLN939 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN939</b>										<b>0.00</b>	<b>0</b>	
CLN939 On 20/03/2026 Spot Bond					0.00000	102.32889				0.00	0	
<b>Total CLN940 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN940</b>										<b>0.00</b>	<b>0</b>	
CLN940 On 20/06/2030 Spot Bond					0.00000	102.25162				0.00	0	
<b>Total CLN941 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN941</b>										<b>0.00</b>	<b>0</b>	
CLN941 On 31/03/2031 Spot Bond					0.00000	101.68039				0.00	0	
<b>Total CLN942 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN942</b>										<b>0.00</b>	<b>0</b>	
CLN942 On 31/03/2031 Spot Bond					0.00000	101.68039				0.00	0	
<b>Total CLN943 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN943</b>										<b>0.00</b>	<b>0</b>	
CLN943 On 31/03/2028 Spot Bond					0.00000	101.68040				0.00	0	
<b>Total CLN944 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN944</b>										<b>0.00</b>	<b>0</b>	
CLN944 On 20/06/2028 Spot Bond					0.00000	101.99536				0.00	0	
<b>Total CLN945 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN945</b>										<b>0.00</b>	<b>0</b>	
CLN945 On 20/06/2028 Spot Bond					0.00000	101.75592				0.00	0	
<b>Total CLN946 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN946</b>										<b>0.00</b>	<b>0</b>	
CLN946 On 20/06/2028 Spot Bond					0.00000	102.02100				0.00	0	
<b>Total CLN947 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN947</b>										<b>0.00</b>	<b>0</b>	
CLN947 On 20/06/2030 Spot Bond					0.00000	102.21748				0.00	0	
<b>Total CLN948 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN948</b>										<b>0.00</b>	<b>0</b>	
CLN948 On 20/06/2028 Spot Bond					0.00000	102.07227				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN95( On 20/06/2028 Spot Bond					0.00000	102.31988				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	101.68054				0.00	0	
<b>Total CLN951 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN951</b>										<b>0.00</b>	<b>0</b>	
CLN95( On 23/09/2026 Spot Bond					0.00000	101.86503				0.00	0	1,493,000,00
<b>Total CLN952 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,493,000,00</b>
<b>Total For CLN952</b>										<b>0.00</b>	<b>0</b>	<b>1,493,000,00</b>
CLN95( On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN953 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN953</b>										<b>0.00</b>	<b>0</b>	
CLN95( On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN954 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN954</b>										<b>0.00</b>	<b>0</b>	
CLN95( On 20/06/2028 Spot Bond					0.00000	102.10644				0.00	0	
<b>Total CLN955 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN955</b>										<b>0.00</b>	<b>0</b>	
CLN95( On 20/06/2028 Spot Bond					0.00000	101.83717				0.00	0	
<b>Total CLN956 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN956</b>										<b>0.00</b>	<b>0</b>	
CLN95( On 20/06/2028 Spot Bond					0.00000	102.02100				0.00	0	
<b>Total CLN957 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN957</b>										<b>0.00</b>	<b>0</b>	
CLN95( On 31/08/2027 Spot Bond					0.00000	102.44353				0.00	0	
<b>Total CLN958 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN958</b>										<b>0.00</b>	<b>0</b>	
CLN95( On 31/08/2028 Spot Bond					0.00000	102.33282				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>	
CLN96( On 30/09/2026 Spot Bond					0.00000	101.80281				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>	
CLN96( On 20/06/2026 Spot Bond					0.00000	101.58711				0.00	0	
<b>Total CLN961 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN961</b>										<b>0.00</b>	<b>0</b>	
CLN96: On 30/09/2026 Spot Bond					0.00000	100.48674				0.00	0	
<b>Total CLN962 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN962</b>										<b>0.00</b>	<b>0</b>	
CLN96: On 20/06/2032 Spot Bond			13.89500	13.89500	13.89500	100.81509				0.00	0	
<b>Total CLN963 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN963</b>										<b>0.00</b>	<b>0</b>	
CLN96: On 31/01/2030 Spot Bond			12.95500	12.95500	12.95500	79.25909				0.00	0	
<b>Total CLN964 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN964</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			11.48000	101.84577	11.48000	101.81472				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			11.61000	100.99433	11.61000	100.96320				0.00	0	
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			13.25000	93.64819	13.25000	93.61536				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			11.84000	93.50111	11.84000	93.47173				0.00	0	
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.90181				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			10.59000	10.59000	10.59000	102.46144				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.74666				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	0.00000				0.00	0	
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.74076				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY06</b>										<b>0.00</b>	<b>0</b>	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.37183				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	101.77720				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	101.78653				0.00	0	100,000,00
<b>Total DTF003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For DTF003</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
DTF004 On 14/09/2025 Spot Bond					0.00000	102.02123				0.00	0	
<b>Total DTF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF004</b>										<b>0.00</b>	<b>0</b>	
DTF005 On 15/06/2024 Spot Bond					0.00000	101.73665				0.00	0	
<b>Total DTF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF005</b>										<b>0.00</b>	<b>0</b>	
DTF006 On 15/06/2026 Spot Bond					0.00000	101.77934				0.00	0	
<b>Total DTF006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF006</b>										<b>0.00</b>	<b>0</b>	
DTP008 On 04/08/2024 Spot Bond					0.00000	100.45668				0.00	0	
<b>Total DTP008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTP008</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			9.59000	100.13558	9.59000	100.11046				0.00	0	
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.08870	9.69000	100.06334				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.08870	9.69000	100.06334				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			10.79000	96.65610	10.79000	96.62851				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			10.95500	96.67640	10.95500	96.64838				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 DV29</b>									<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.13397	10.10000	100.10715			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.13397	10.10000	100.10715			0.00	0	
<b>Total DV29/R213 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>									<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	101.26233			0.00	0	
<b>Total DVF24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>									<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.49589			0.00	0	
<b>Total DVF25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>									<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.38006			0.00	0	
<b>Total DVF26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>									<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.50325			0.00	0	
<b>Total DVF27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>									<b>0.00</b>	<b>0</b>	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.75344			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	103.10618			0.00	0	4,100,000,00
<b>Total DVFB24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
<b>Total For DVFB24</b>									<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.83934			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	100.00131			0.00	0	
<b>Total DVFB26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>									<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.56299			0.00	0	4,020,000,00
<b>Total DVFB28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,020,000,00</b>
<b>Total For DVFB28</b>									<b>0.00</b>	<b>0</b>	<b>4,020,000,00</b>
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.89031			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB31 On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.23638				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2026 Spot Bond					0.00000	104.56389				0.00	0	
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2028 Spot Bond					0.00000	105.64371				0.00	0	
<b>Total DVFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC28</b>										<b>0.00</b>	<b>0</b>	
ECN32 On 14/03/2032 Spot Bond			5.81000	121.70306	5.81000	121.67694				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			5.85000	102.33846	5.85000	102.31640				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	153.05686	2.25000	153.03854				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			5.27500	159.63547	5.27500	159.60351				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			5.17000	144.20729	5.17000	144.17879				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			5.17000	137.90548	5.17000	137.87824				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			5.63000	124.03831	5.63000	124.01218				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			5.72000	106.31173	5.72000	106.28920				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	153.05686	2.25000	153.03854				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	212.00711				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	208.56313				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	195.42911				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	162.74379				0.00	0	
<b>Total ELN006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN006</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2025 Spot Bond					0.00000	161.67193				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	157.16197				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	146.14373				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	140.58753				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	142.79711				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	118.39657				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 02/04/2027 Spot Bond					0.00000	110.49149				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total 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	128.51393				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			10.90000	102.44232	10.90000	102.41278				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			13.30500	13.30500	13.30500	94.20065				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			13.35500	13.35500	13.35500	97.67704				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			10.99000	10.99000	10.99000	100.85655				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			10.99000	10.99000	10.99000	100.30516				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			12.86500	12.86500	12.86500	96.08213				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			11.85500	11.85500	11.85500	98.66066				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			15.36500	15.36500	15.36500	91.45946				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	102.10643				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	102.22531				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond					0.00000	102.35632				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.58019				0.00	0	1,000,000,00
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
EPF023 On 07/09/2026 Spot Bond					0.00000	102.17882				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPF024 On 14/03/2025 Spot Bond					0.00000	102.33616				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	101.99830				0.00	0	
<b>Total EPF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF025</b>										<b>0.00</b>	<b>0</b>	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.33181				0.00	0	
<b>Total EPF026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF026</b>										<b>0.00</b>	<b>0</b>	
EPFC52 On 10/11/2023 Spot Bond					0.00000	100.31910				0.00	0	
<b>Total EPFC52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC52</b>										<b>0.00</b>	<b>0</b>	
EPFC53 On 14/03/2024 Spot Bond					0.00000	101.82790				0.00	0	
<b>Total EPFC53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC53</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	102.58010				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.66761				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 10/09/2023 Spot Bond					0.00000	102.11831				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.63026				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 22/06/2024 Spot Bond					0.00000	101.70503				0.00	0	100,000,00
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
EQT00: On 08/10/2024 Spot Bond					0.00000	101.21118				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.51351				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	
EQT01: On 11/11/2023 Spot Bond					0.00000	100.28429				0.00	0	
<b>Total EQT011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT011</b>										<b>0.00</b>	<b>0</b>	
EQT01: On 11/11/2025 Spot Bond					0.00000	100.29551				0.00	0	
<b>Total EQT012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT012</b>										<b>0.00</b>	<b>0</b>	
EQT01: On 11/11/2027 Spot Bond					0.00000	100.77923				0.00	0	
<b>Total EQT013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT013</b>										<b>0.00</b>	<b>0</b>	
ERS3B: On 17/05/2025 Spot Bond					0.00000	100.02567				0.00	0	
<b>Total ERS3B8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B8</b>										<b>0.00</b>	<b>0</b>	
ERS3B: On 17/05/2027 Spot Bond					0.00000	100.02991				0.00	0	
<b>Total ERS3B9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B9</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.02769				0.00	0	
<b>Total ERS3C8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C8</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.03194				0.00	0	
<b>Total ERS3C9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C9</b>										<b>0.00</b>	<b>0</b>	
ERSA2: On 17/05/2025 Spot Bond					0.00000	100.05457				0.00	0	
<b>Total ERS3C9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C9</b>										<b>0.00</b>	<b>0</b>	
ERSA3: On 17/05/2027 Spot Bond					0.00000	100.02720				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.02969				0.00	0	
<b>Total ERSA31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA31</b>										<b>0.00</b>	<b>0</b>	
ERSA3 On 17/08/2026 Spot Bond					0.00000	100.13932				0.00	0	
<b>Total ERSA32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA32</b>										<b>0.00</b>	<b>0</b>	
ERSB10 On 17/02/2028 Spot Bond					0.00000	100.03238				0.00	0	
<b>Total ERSB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSB10</b>										<b>0.00</b>	<b>0</b>	
ERSC1 On 17/02/2028 Spot Bond					0.00000	100.03439				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			9.79000	98.67703	9.79000	98.65126			687,071,990,000.00		70,181,000	3,326,464,100
<b>Total ES26 SPOT</b>									<b>687,071,990,000.00</b>		<b>70,181,000</b>	<b>3,326,464,100</b>
<b>Total For ES26</b>									<b>687,071,990,000.00</b>		<b>70,181,000</b>	<b>3,326,464,100</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	103.05413	7.85000	103.03244			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			12.75000	73.96343	12.64000	74.42573			813,659,100,000.00		63,816,400	8,493,852,300
<b>Total ES33 SPOT</b>									<b>813,659,100,000.00</b>		<b>63,816,400</b>	<b>8,493,852,300</b>
<b>Total For ES33</b>									<b>813,659,100,000.00</b>		<b>63,816,400</b>	<b>8,493,852,300</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	103.27367	7.50000	103.25300			0.00		0	
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For ES33/R209</b>									<b>0.00</b>		<b>0</b>	
ES42 On 25/04/2042 Spot Bond			13.21500	70.34809	13.10500	70.87684			523,380,075,000.00		39,605,000	12,062,964,900
<b>Total ES42 SPOT</b>									<b>523,380,075,000.00</b>		<b>39,605,000</b>	<b>12,062,964,900</b>
<b>Total For ES42</b>									<b>523,380,075,000.00</b>		<b>39,605,000</b>	<b>12,062,964,900</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.76688	8.50000	102.74350			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			11.85500	11.85500	11.85500	99.27050			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ETK002 On 03/06/2037 Spot Bond			14.92000	14.92000	14.92000	92.20399				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	102.57608				0.00	0	
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.19625				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	100.63026				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.30994				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.02657				0.00	0	
<b>Total FIFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB20</b>										<b>0.00</b>	<b>0</b>	
FIFB21 On 09/06/2026 Spot Bond					0.00000	102.06203				0.00	0	
<b>Total FIFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB21</b>										<b>0.00</b>	<b>0</b>	
FIFB22 On 09/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FIFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB22</b>										<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.51858				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.19406				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.83354				0.00	0	
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	
FIFG04 On 22/02/2027 Spot Bond					0.00000	99.99962				0.00	0	
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FIG04</b>									<b>0.00</b>	<b>0</b>	
FIG05 On 22/08/2027 Spot Bond					0.00000	99.99965			0.00	0	
<b>Total FIG05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIG05</b>									<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total FRB17/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>									<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	101.02832			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	104.89264			0.00	0	5,000,000,00
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	102.93328			0.00	0	
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>									<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			9.57000	103.70785	9.57000	103.68136			0.00	0	
<b>Total FRB27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>									<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	106.21312			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	102.78597			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			9.49000	99.71677	9.49000	99.69152		7,592,000,000.00		800,000	200,00
<b>Total FRB30 SPOT</b>								<b>7,592,000,000.00</b>		<b>800,000</b>	<b>200,00</b>
<b>Total For FRB30</b>								<b>7,592,000,000.00</b>		<b>800,000</b>	<b>200,00</b>
FRB31 On 24/11/2026 Spot Bond					0.00000	100.66189			0.00	0	
<b>Total FRB31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB31</b>									<b>0.00</b>	<b>0</b>	
FRB32 On 28/09/2027 Spot Bond					0.00000	102.76584			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	102.78562			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	103.88395				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	100.81953				0.00	0	300,000,00
<b>Total FRB35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For FRB35</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
FRB36 On 14/09/2028 Spot Bond					0.00000	102.55606				0.00	0	5,100,000,00
<b>Total FRB36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,100,000,00</b>
<b>Total For FRB36</b>										<b>0.00</b>	<b>0</b>	<b>5,100,000,00</b>
FRB37 On 26/02/2029 Spot Bond					0.00000	100.84123				0.00	0	
<b>Total FRB37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB37</b>										<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			4.61000	335.04348	4.61000	334.98201				0.00	0	
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			4.80900	4.80900	4.80900	168.68562				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			5.02000	219.56268	5.02000	219.51999				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			5.15900	5.15900	5.15900	119.02584				0.00	0	
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			5.65000	5.65000	5.65000	234.23100				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			5.73000	99.66888	5.73000	99.64761				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			5.83000	96.48914	5.83000	96.46840				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBZ0: On 28/10/2024 Spot Bond			9.43513	9.43513	9.43513	8,974.53354				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>	
FRBZ0: On 10/12/2024 Spot Bond			9.44285	9.44285	9.44285	8,878.88755				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>	
FRC16: On 31/01/2025 Spot Bond			5.85900	5.85900	5.85900	166.24502				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>	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.18878				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2023 Spot Bond					0.00000	102.14685				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.36550				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.22690				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.22904				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 20/06/2024 Spot Bond					0.00000	102.24708				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 11/11/2024 Spot Bond					0.00000	101.22603				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.66249				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.57193				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond					0.00000	103.07700				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	101.77314				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.91510				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/06/2024 Spot Bond					0.00000	102.02121				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	100.11135				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 15/09/2033 Spot Bond					0.00000	102.03807				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	100.64899				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	101.90142				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.59609				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/12/2024 Spot Bond					0.00000	102.10930				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.92686				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.39743				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 06/11/2023 Spot Bond					0.00000	100.41520				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>	
FRC329 On 31/05/2024 Spot Bond					0.00000	102.67332				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 07/12/2023 Spot Bond					0.00000	102.15725				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>	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.13627				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>	
FRC340 On 20/12/2024 Spot Bond					0.00000	112.20448				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>	
FRC341 On 20/12/2025 Spot Bond					0.00000	101.42055				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>	
FRC346 On 27/03/2024 Spot Bond					0.00000	102.30743				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>	
FRC347 On 31/01/2026 Spot Bond					0.00000	101.39603				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC348 On 31/01/2026 Spot Bond					0.00000	100.77989				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC349 On 31/07/2024 Spot Bond					0.00000	100.73617				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC350 On 28/02/2026 Spot Bond					0.00000	102.50381				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35: On 31/01/2026 Spot Bond					0.00000	101.23202				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/01/2026 Spot Bond					0.00000	100.91350				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.69289				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.69722				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.70062				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.65733				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/03/2024 Spot Bond					0.00000	101.50892				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.52778				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 28/02/2024 Spot Bond					0.00000	102.71681				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/08/2024 Spot Bond					0.00000	103.06114				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 20/06/2026 Spot Bond					0.00000	92.53309				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC366 On 31/05/2024 Spot Bond					0.00000	102.60808				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>	
FRC374 On 20/06/2026 Spot Bond					0.00000	92.84607				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>	
FRC378 On 20/12/2026 Spot Bond					0.00000	101.81063				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>	
FRC379 On 23/09/2023 Spot Bond					0.00000	101.96217				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>	
FRC381 On 20/12/2026 Spot Bond					0.00000	99.72649				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>	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.18665				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>	
FRC385 On 15/02/2025 Spot Bond					0.00000	100.18665				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>	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.15963				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>	
FRC387 On 16/02/2025 Spot Bond					0.00000	100.15963				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>	
FRC388 On 07/12/2023 Spot Bond					0.00000	102.25884				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>	
FRC393 On 11/11/2024 Spot Bond					0.00000	100.33527				0.00	0	
<b>Total FRC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC393</b>										<b>0.00</b>	<b>0</b>	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.78014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC394</b>										<b>0.00</b>	<b>0</b>	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.69753				0.00	0	
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC395</b>										<b>0.00</b>	<b>0</b>	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.93008				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC396 On 31/03/2024 Spot Bond					0.00000	101.10482				0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.97138				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.02261				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC400 On 19/01/2027 Spot Bond					0.00000	99.84002				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC400 On 19/01/2027 Spot Bond					0.00000	96.47576				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC401 On 20/06/2027 Spot Bond					0.00000	101.97148				0.00	0	
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	
FRC402 On 19/05/2026 Spot Bond					0.00000	93.10808				0.00	0	
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC403</b>										<b>0.00</b>	<b>0</b>	
FRC403 On 19/05/2026 Spot Bond					0.00000	90.63507				0.00	0	
<b>Total FRC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC404</b>										<b>0.00</b>	<b>0</b>	
FRC404 On 19/01/2027 Spot Bond					0.00000	98.38255				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40( On 06/07/2027 Spot Bond					0.00000	101.56685				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC40( On 13/10/2026 Spot Bond					0.00000	101.26816				0.00	0	
<b>Total FRC407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC407</b>										<b>0.00</b>	<b>0</b>	
FRC40( On 23/09/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRC408 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC408</b>										<b>0.00</b>	<b>0</b>	
FRC40( On 23/09/2025 Spot Bond					0.00000	97.78806				0.00	0	
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC41( On 30/04/2027 Spot Bond					0.00000	100.69756				0.00	0	
<b>Total FRC410 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC410</b>										<b>0.00</b>	<b>0</b>	
FRC41( On 31/05/2027 Spot Bond					0.00000	102.81992				0.00	0	
<b>Total FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	
FRC41( On 30/04/2029 Spot Bond					0.00000	100.76006				0.00	0	
<b>Total FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	
FRC41( On 31/05/2027 Spot Bond					0.00000	102.52190				0.00	0	
<b>Total FRC414 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC414</b>										<b>0.00</b>	<b>0</b>	
FRC41( On 31/05/2025 Spot Bond					0.00000	102.73071				0.00	0	
<b>Total FRC415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC415</b>										<b>0.00</b>	<b>0</b>	
FRC41( On 20/06/2027 Spot Bond					0.00000	103.83513				0.00	0	
<b>Total FRC416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC416</b>										<b>0.00</b>	<b>0</b>	
FRC41( On 31/05/2027 Spot Bond					0.00000	102.81097				0.00	0	
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	
FRC41( On 30/04/2029 Spot Bond					0.00000	100.75551				0.00	0	
<b>Total FRC419 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRC419</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.96146				0.00	0	
<b>Total FRC421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC421</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.99173				0.00	0	
<b>Total FRC422 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC422</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.99173				0.00	0	
<b>Total FRC423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC423</b>										<b>0.00</b>	<b>0</b>	
FRC42: On 31/08/2025 Spot Bond					0.00000	102.66272				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	101.68040				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	101.75206				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	101.99365				0.00	0	
<b>Total FRC428 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC428</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.39659				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	100.69749				0.00	0	
<b>Total FRC432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC432</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.46572				0.00	0	
<b>Total FRC433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC433</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.57908				0.00	0	
<b>Total FRC434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC434</b>										<b>0.00</b>	<b>0</b>	
FRC43: On 20/11/2026 Spot Bond					0.00000	100.02673				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC435 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC435</b>										<b>0.00</b>	<b>0</b>	
FRC435 On 21/06/2027 Spot Bond					0.00000	101.97826				0.00	0	
<b>Total FRC436 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC436</b>										<b>0.00</b>	<b>0</b>	
FRC436 On 31/08/2027 Spot Bond					0.00000	102.15381				0.00	0	
<b>Total FRC438 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC438</b>										<b>0.00</b>	<b>0</b>	
FRC438 On 31/08/2027 Spot Bond					0.00000	102.17938				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>	
FRC439 On 31/08/2027 Spot Bond					0.00000	102.63971				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>	
FRC441 On 31/08/2027 Spot Bond					0.00000	102.63971				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>	
FRC442 On 20/12/2027 Spot Bond					0.00000	102.03816				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>	
FRC443 On 23/09/2026 Spot Bond					0.00000	101.93008				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>	
FRC444 On 28/10/2023 Spot Bond					0.00000	100.65094				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>	
FRC445 On 31/08/2027 Spot Bond					0.00000	102.61704				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>	
FRC446 On 15/03/2028 Spot Bond					0.00000	102.18988				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>	
FRC447 On 31/08/2027 Spot Bond					0.00000	102.61704				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC44( On 31/08/2027 Spot Bond					0.00000	102.63971				0.00	0	
<b>Total FRC449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC449</b>										<b>0.00</b>	<b>0</b>	
FRC45( On 20/12/2030 Spot Bond					0.00000	102.05515				0.00	0	
<b>Total FRC450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC450</b>										<b>0.00</b>	<b>0</b>	
FRC45( On 28/06/2026 Spot Bond					0.00000	101.56222				0.00	0	
<b>Total FRC451 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC451</b>										<b>0.00</b>	<b>0</b>	
FRC45( On 28/10/2023 Spot Bond					0.00000	100.65094				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	100.64503				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	101.84147				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	100.95821				0.00	0	
<b>Total FRC455 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC455</b>										<b>0.00</b>	<b>0</b>	
FRC45( On 18/04/2028 Spot Bond					0.00000	101.13768				0.00	0	
<b>Total FRC456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC456</b>										<b>0.00</b>	<b>0</b>	
FRC45( On 16/11/2027 Spot Bond					0.00000	100.17058				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	101.96113				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	100.74159				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>	

Contract Details	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 FRC460</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 30/04/2025 Spot Bond					0.00000	100.73844				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	100.69756				0.00	0	
<b>Total FRC462 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC462</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 20/04/2032 Spot Bond					0.00000	101.08248				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	101.73894				0.00	0	
<b>Total FRC464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC464</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 06/11/2024 Spot Bond					0.00000	100.43640				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	101.87159				0.00	0	
<b>Total FRC467 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC467</b>										<b>0.00</b>	<b>0</b>	
FRC46: On 31/08/2027 Spot Bond					0.00000	102.50368				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	100.67960				0.00	0	
<b>Total FRC469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC469</b>										<b>0.00</b>	<b>0</b>	
FRC47: On 07/12/2033 Spot Bond			9.83000	297.21224	9.83000	108.17581				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	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC472</b>										<b>0.00</b>	<b>0</b>	
FRC47: On 31/10/2028 Spot Bond					0.00000	102.18938				0.00	0	
<b>Total FRC473 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC473</b>										<b>0.00</b>	<b>0</b>	
FRC47: On 31/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC474 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC474</b>										<b>0.00</b>	<b>0</b>	
FRC47: On 31/07/2030 Spot Bond					0.00000	98.64074				0.00	0	
<b>Total FRC475 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC475</b>										<b>0.00</b>	<b>0</b>	
FRC47: On 20/06/2026 Spot Bond					0.00000	101.25530				0.00	0	
<b>Total FRC476 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC476</b>										<b>0.00</b>	<b>0</b>	
FRC47: On 20/06/2026 Spot Bond					0.00000	101.23215				0.00	0	
<b>Total FRC477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC477</b>										<b>0.00</b>	<b>0</b>	
FRC47: On 07/12/2033 Spot Bond					0.00000	101.49233				0.00	0	
<b>Total FRC478 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC478</b>										<b>0.00</b>	<b>0</b>	
FRC47: On 31/03/2032 Spot Bond					0.00000	101.04044				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>	
FRC48: On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,500,000,00
<b>Total FRC480 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,00</b>
<b>Total For FRC480</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,00</b>
FRI33 On 28/02/2033 Spot Bond			5.22000	112.22192	5.22000	112.19961				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			5.60000	117.89280	5.60000	117.86816				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.60996				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.83407				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.47062				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.64514				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.67156				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	103.05730				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.83530				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.34781				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	102.02458				0.00	0	
<b>Total FRJ30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ30</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.54661				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRJ33 On 23/03/2033 Spot Bond					0.00000	102.13884				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	105.84244				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 31/01/2038 Spot Bond			5.68000	5.68000	5.68000	116.79053				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10: On 23/01/2024 Spot Bond					0.00000	100.68480				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			5.71000	116.41408	5.71000	116.38942				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10: On 07/12/2033 Spot Bond			5.53000	236.61539	5.53000	236.56617				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11: On 31/01/2038 Spot Bond			5.90000	113.91135	5.90000	113.88666				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11: On 07/12/2033 Spot Bond			5.53000	5.53000	5.53000	236.56617				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11: On 31/01/2025 Spot Bond			4.95900	168.36631	4.95900	168.33400				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11: On 31/01/2038 Spot Bond			3.70500	118.50968	3.70500	118.49089				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS11: On 31/01/2038 Spot Bond			5.65000	117.21791	5.65000	117.19327				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS12: On 07/12/2033 Spot Bond			5.65000	234.28044	5.65000	234.23100				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS12: On 07/12/2033 Spot Bond			5.65000	234.28044	5.65000	234.23100				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS12: On 31/01/2025 Spot Bond			4.93900	168.41307	4.93900	168.38083				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS12: On 07/12/2033 Spot Bond			5.73000	232.73907	5.73000	232.68944				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 31/01/2038 Spot Bond			5.85000	114.56374	5.85000	114.53904				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			5.22000	217.72765	5.22000	217.68415				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/01/2038 Spot Bond			6.60000	105.22651	6.60000	105.20175				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			5.22000	217.72765	5.22000	217.68415				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			5.22000	217.72765	5.22000	217.68415				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 07/12/2033 Spot Bond			6.24000	223.19267	6.24000	223.14206				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			6.55000	105.82002	6.55000	105.79527				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			5.85000	5.85000	5.85000	114.53904				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			5.64000	117.35253	5.64000	117.32788				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			5.53000	214.91850	5.53000	214.87380				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			6.01000	227.43878	6.01000	227.38862				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS14: On 31/03/2028 Spot Bond			5.66000	213.75304	5.66000	213.70785				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS14: On 31/03/2028 Spot Bond			5.66000	213.75304	5.66000	213.70785				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS14: On 31/03/2028 Spot Bond			5.06100	219.18505	5.06100	219.14219				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS14: On 31/01/2025 Spot Bond			5.70900	166.62603	5.70900	166.59074				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>	
FRS14: On 31/03/2028 Spot Bond			6.01000	210.65169	6.01000	210.60519				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS15: On 31/03/2028 Spot Bond			6.05000	210.30059	6.05000	210.25394				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS15: On 31/01/2025 Spot Bond			5.67900	166.69517	5.67900	166.66000				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS15: On 31/03/2028 Spot Bond			5.52500	214.96348	5.52500	214.91880				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS15: On 31/03/2028 Spot Bond			6.06000	6.06000	6.06000	210.16626				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.86795				0.00	992,000,000	261,000,000
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>992,000,000</b>	<b>261,000,000</b>
<b>Total For FRS172</b>										<b>0.00</b>	<b>992,000,000</b>	<b>261,000,000</b>
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 18/09/2023 Spot Bond					0.00000	101.77242				0.00	932,000,000	245,000,000
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>932,000,000</b>	<b>245,000,000</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 FRS180</b>										0.00	932,000,000	245,000,000
FRS180 On 27/09/2025 Spot Bond					0.00000	101.66060				0.00	0	
<b>Total FRS182 SPOT</b>										0.00	0	
<b>Total For FRS182</b>										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	208.99549				0.00	0	
<b>Total FRS184 SPOT</b>										0.00	0	
<b>Total For FRS184</b>										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	158.06347				0.00	0	
<b>Total FRS186 SPOT</b>										0.00	0	
<b>Total For FRS186</b>										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	232.75855				0.00	0	
<b>Total FRS187 SPOT</b>										0.00	0	
<b>Total For FRS187</b>										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	283.36452				0.00	0	
<b>Total FRS194 SPOT</b>										0.00	0	
<b>Total For FRS194</b>										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.40237				0.00	0	
<b>Total FRS197 SPOT</b>										0.00	0	
<b>Total For FRS197</b>										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.43258				0.00	0	
<b>Total FRS199 SPOT</b>										0.00	0	
<b>Total For FRS199</b>										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.22776				0.00	0	
<b>Total FRS200 SPOT</b>										0.00	0	
<b>Total For FRS200</b>										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	99.83650				0.00	1,886,000,000	496,000,000
<b>Total FRS201 SPOT</b>										0.00	1,886,000,000	496,000,000
<b>Total For FRS201</b>										0.00	1,886,000,000	496,000,000
FRS201 On 14/10/2025 Spot Bond					0.00000	101.12962				0.00	0	
<b>Total FRS206 SPOT</b>										0.00	0	
<b>Total For FRS206</b>										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.10569				0.00	2,651,000,000	697,000,000
<b>Total FRS209 SPOT</b>										0.00	2,651,000,000	697,000,000
<b>Total For FRS209</b>										0.00	2,651,000,000	697,000,000
FRS209 On 30/04/2025 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 FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 20/12/2024 Spot Bond					0.00000	102.23126				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.78734				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.23208				0.00	1,613,000,000	424,000,000
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>1,613,000,000</b>	<b>424,000,000</b>
<b>Total For FRS230</b>										<b>0.00</b>	<b>1,613,000,000</b>	<b>424,000,000</b>
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 13/10/2023 Spot Bond					0.00000	101.37269				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS24: On 31/03/2032 Spot Bond					0.00000	106.53134				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS24: On 12/12/2025 Spot Bond					0.00000	74.26114				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS24: On 09/12/2023 Spot Bond					0.00000	102.84167				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS24: On 29/12/2025 Spot Bond					0.00000	123.96361				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS24: On 19/01/2024 Spot Bond					0.00000	101.30996				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25: On 22/02/2024 Spot Bond					0.00000	104.87442				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25: On 02/03/2024 Spot Bond					0.00000	102.19275				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS25: On 23/01/2024 Spot Bond					0.00000	140.95498				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	102.10509				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	102.71324				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	101.66308				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	144.16417				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	101.67033				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	101.66452				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	101.91387				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	102.17108				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	103.73083				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS28( On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS28( On 30/09/2024 Spot Bond					0.00000	101.72341				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS28( On 28/02/2031 Spot Bond			10.74000	10.74000	10.74000	98.27644				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS28( On 28/02/2031 Spot Bond			10.74000	10.74000	10.74000	98.27644				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS28( On 25/10/2026 Spot Bond					0.00000	100.80080				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS28( On 13/11/2023 Spot Bond					0.00000	98.98450				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>	
FRS29( On 12/02/2024 Spot Bond					0.00000	98.36484				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>	
FRS29( 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>	
FRS29( On 09/05/2025 Spot Bond					0.00000	114.49798				0.00	0	
<b>Total FRS298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS298</b>										<b>0.00</b>	<b>0</b>	
FRS30( On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS307 On 16/05/2027 Spot Bond					0.00000	100.16935				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>	
FRS306 On 30/04/2026 Spot Bond					0.00000	100.69756				0.00	0	
<b>Total FRS306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS306</b>										<b>0.00</b>	<b>0</b>	
FRS307 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS307 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS307</b>										<b>0.00</b>	<b>0</b>	
FRS309 On 13/07/2027 Spot Bond					0.00000	120.83877				0.00	0	
<b>Total FRS309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS309</b>										<b>0.00</b>	<b>0</b>	
FRS310 On 21/09/2023 Spot Bond			9.99000	9.99000	9.99000	104.43747				0.00	0	
<b>Total FRS310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS310</b>										<b>0.00</b>	<b>0</b>	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.91373				0.00	0	
<b>Total FRS311 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS311</b>										<b>0.00</b>	<b>0</b>	
FRS312 On 28/09/2025 Spot Bond					0.00000	101.92362				0.00	0	
<b>Total FRS312 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS312</b>										<b>0.00</b>	<b>0</b>	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.67780				0.00	0	
<b>Total FRS313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS313</b>										<b>0.00</b>	<b>0</b>	
FRS314 On 03/06/2024 Spot Bond					0.00000	102.01940				0.00	0	
<b>Total FRS314 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS314</b>										<b>0.00</b>	<b>0</b>	
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS315</b>										<b>0.00</b>	<b>0</b>	
FRS316 On 31/12/2027 Spot Bond					0.00000	101.68030				0.00	0	
<b>Total FRS316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS316</b>										<b>0.00</b>	<b>0</b>	
FRS317 On 07/12/2033 Spot Bond					0.00000	102.44280				0.00	0	
<b>Total FRS317 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRS317</b>										<b>0.00</b>	<b>0</b>	
FRS317 On 17/11/2023 Spot Bond			4.70000	4.70000	4.70000	100.95898				0.00	0	
<b>Total FRS318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS318</b>										<b>0.00</b>	<b>0</b>	
FRS320 On 26/04/2024 Spot Bond					0.00000	94.44947				0.00	0	
<b>Total FRS320 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS320</b>										<b>0.00</b>	<b>0</b>	
FRS321 On 13/05/2024 Spot Bond					0.00000	108.64112				0.00	0	
<b>Total FRS321 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS321</b>										<b>0.00</b>	<b>0</b>	
FRS322 On 16/05/2028 Spot Bond					0.00000	96.82525				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>	
FRS323 On 20/11/2023 Spot Bond					0.00000	97.96896				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>	
FRS324 On 07/12/2033 Spot Bond			9.36450	299.52679	9.36450	109.04874				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>	
FRS325 On 07/12/2033 Spot Bond			9.53000	297.39328	9.53000	108.77156				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>	
FRS326 On 07/12/2033 Spot Bond			9.19000	109.21750	9.19000	109.39340				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>	
FRS327 On 07/12/2033 Spot Bond			9.28000	108.99935	9.28000	109.16727				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>	
FRS328 On 07/12/2033 Spot Bond			9.24000	109.07415	9.24000	109.24495				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>	
FRS329 On 01/06/2028 Spot Bond					0.00000	112.59617				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>	
FRS330 On 01/06/2030 Spot Bond					0.00000	102.40875				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.68047				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	100.69756				0.00	0	
<b>Total FRS332 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS332</b>										<b>0.00</b>	<b>0</b>	
FRS33 On 07/03/2028 Spot Bond					0.00000	102.45900				0.00	978,000,000	257,000,000
<b>Total FRS333 SPOT</b>										<b>0.00</b>	<b>978,000,000</b>	<b>257,000,000</b>
<b>Total For FRS333</b>										<b>0.00</b>	<b>978,000,000</b>	<b>257,000,000</b>
FRS33 On 21/12/2027 Spot Bond					0.00000	101.79744				0.00	0	
<b>Total FRS334 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS334</b>										<b>0.00</b>	<b>0</b>	
FRS33 On 06/07/2028 Spot Bond					0.00000	101.31912				0.00	0	
<b>Total FRS335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS335</b>										<b>0.00</b>	<b>0</b>	
FRS33 On 10/07/2028 Spot Bond					0.00000	102.11425				0.00	0	
<b>Total FRS336 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS336</b>										<b>0.00</b>	<b>0</b>	
FRS33 On 16/02/2027 Spot Bond					0.00000	101.23346				0.00	0	
<b>Total FRS337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS337</b>										<b>0.00</b>	<b>0</b>	
FRS33 On 15/07/2024 Spot Bond					0.00000	100.94860				0.00	0	
<b>Total FRS338 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS338</b>										<b>0.00</b>	<b>0</b>	
FRS33 On 17/07/2026 Spot Bond					0.00000	102.55812				0.00	0	
<b>Total FRS339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS339</b>										<b>0.00</b>	<b>0</b>	
FRS34 On 19/07/2028 Spot Bond					0.00000	102.67412				0.00	0	
<b>Total FRS340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS340</b>										<b>0.00</b>	<b>0</b>	
FRS34 On 19/07/2024 Spot Bond					0.00000	100.87377				0.00	0	
<b>Total FRS341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS341</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS342 On 08/08/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS342 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS342</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			4.41000	4.41000	4.41000	335.17591				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			3.79000	335.83264	3.79000	335.77840				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			4.15000	4.15000	4.15000	335.42832				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.50685				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			5.55000	107.25004	5.55000	107.22779				0.00	0	
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			5.02000	66.83811	5.02000	115.95888				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			4.82900	4.82900	4.82900	168.63867				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			5.10900	5.10900	5.10900	167.98336				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			5.21000	5.21000	5.21000	334.40169				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			9.39000	103.76994	9.39000	103.74393				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			9.34000	101.43461	9.34000	101.40945				0.00	0	
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			9.36000	104.08940	9.36000	104.06339				83,315,232,000.00	8,901,200	86,285,10
<b>Total FRX26 SPOT</b>										<b>83,315,232,000.00</b>	<b>8,901,200</b>	<b>86,285,10</b>
<b>Total For FRX26</b>										<b>83,315,232,000.00</b>	<b>8,901,200</b>	<b>86,285,10</b>
FRX27 On 07/03/2027 Spot Bond			9.43000	106.91440	9.43000	106.88763				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			9.79000	102.01984	9.79000	101.99334				0.00	0	
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			10.39500	97.62263	10.39500	97.59575				0.00	0	30,000,00
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
FRX31 On 21/02/2031 Spot Bond			10.58500	94.53170	10.58500	94.50522				103,275,728,000.00	9,756,800	6,889,20
<b>Total FRX31 SPOT</b>										<b>103,275,728,000.00</b>	<b>9,756,800</b>	<b>6,889,20</b>
<b>Total For FRX31</b>										<b>103,275,728,000.00</b>	<b>9,756,800</b>	<b>6,889,20</b>
FRX32 On 31/03/2032 Spot Bond			10.92500	101.92200	10.92500	101.89239				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			12.54500	69.21185	12.54500	69.18886				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 20/05/2047 Spot Bond					0.00000	105.27453				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	0.00000				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.02504				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.22341				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.02562				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
FST3A On 20/10/2026 Spot Bond					0.00000	100.88571				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A On 20/10/2026 Spot Bond					0.00000	100.89905				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	102.04484				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>
<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					0.00000	100.61264				0.00	0	
<b>Total GDA A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GDA A1</b>										<b>0.00</b>	<b>0</b>	
GDAB1 On 20/07/2028 Spot Bond					0.00000	100.62456				0.00	0	
<b>Total GDAB1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GDAB1</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.12191				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	99.92164				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	99.91903				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	99.90113				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.75900	120.43395	4.75900	120.41139				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.45304				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
GRT17 On 17/10/2023 Spot Bond			9.29900	103.62301	9.29900	103.59698				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.51454				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			8.00000	104.82063	8.00000	104.79818				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.80136				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.62535				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	104.13319				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.50288				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	102.03414				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	102.50999				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.84460				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.26954				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.91771				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.74036				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	101.95732				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	102.07032				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.61376				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.37510				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.82724				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	101.09471				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	102.40107				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	102.07130				0.00	0	
<b>Total GRT49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT49</b>										<b>0.00</b>	<b>0</b>	
GRT50 On 10/06/2027 Spot Bond					0.00000	102.52686				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	101.93100				0.00	0	
<b>Total GRT51G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT51G</b>										<b>0.00</b>	<b>0</b>	
GRT52 On 14/12/2032 Spot Bond					0.00000	102.00599				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT52G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT52G</b>										<b>0.00</b>	<b>0</b>	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.34205				0.00	0	
<b>Total GRT53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT53</b>										<b>0.00</b>	<b>0</b>	
GRT54 On 09/02/2033 Spot Bond					0.00000	102.11617				0.00	0	
<b>Total GRT54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT54</b>										<b>0.00</b>	<b>0</b>	
GRT55 On 09/06/2028 Spot Bond					0.00000	102.48775				0.00	0	1,050,000.00
<b>Total GRT55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000.00</b>
<b>Total For GRT55</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000.00</b>
GRT56 On 09/06/2030 Spot Bond					0.00000	102.25655				0.00	0	
<b>Total GRT56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT56</b>										<b>0.00</b>	<b>0</b>	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.35623				0.00	0	
<b>Total GS0009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GS0009</b>										<b>0.00</b>	<b>0</b>	
H10T5 On 27/03/2024 Spot Bond			9.62000	9.62000	9.62000	101.17406				0.00	0	
<b>Total H10T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T5</b>										<b>0.00</b>	<b>0</b>	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.02617				0.00	0	
<b>Total H10T6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T6</b>										<b>0.00</b>	<b>0</b>	
H112T1 On 07/03/2024 Spot Bond					0.00000	100.67390				0.00	0	
<b>Total H112T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H112T1</b>										<b>0.00</b>	<b>0</b>	
H116T4 On 20/10/2023 Spot Bond					0.00000	100.84575				0.00	0	
<b>Total H116T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H116T4</b>										<b>0.00</b>	<b>0</b>	
H120T2 On 04/10/2023 Spot Bond					0.00000	101.31026				0.00	0	
<b>Total H120T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H120T2</b>										<b>0.00</b>	<b>0</b>	
H121T4 On 02/10/2023 Spot Bond					0.00000	101.35756				0.00	0	
<b>Total H121T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H121T4</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H127T1 On 06/09/2023 Spot Bond					0.00000	101.97619				0.00	0	
<b>Total H127T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H127T1</b>										<b>0.00</b>	<b>0</b>	
H128T1 On 13/09/2023 Spot Bond					0.00000	101.79691				0.00	0	
<b>Total H128T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H128T1</b>										<b>0.00</b>	<b>0</b>	
H129T1 On 31/07/2026 Spot Bond					0.00000	100.69741				0.00	0	
<b>Total H129T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H129T1</b>										<b>0.00</b>	<b>0</b>	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.68053				0.00	0	
<b>Total H12T19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T19</b>										<b>0.00</b>	<b>0</b>	
H12T22 On 31/07/2027 Spot Bond					0.00000	103.44501				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	99.92808				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	101.77490				0.00	0	
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.55122				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	101.96697				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	102.24063				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	100.95491				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	100.66320				0.00	0	
<b>Total HILB15 SPOT</b>										<b>0.00</b>	<b>0</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 HILB15</b>									<b>0.00</b>	<b>0</b>	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.46867			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	101.57278			0.00	0	
<b>Total HILB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HILB17</b>									<b>0.00</b>	<b>0</b>	
HILB18 On 05/04/2028 Spot Bond					0.00000	101.34755			0.00	0	
<b>Total HILB18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HILB18</b>									<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			5.07000	334.60237	5.07000	334.53690			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			5.20000	5.20000	5.20000	335.39147			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			10.83500	97.59235	10.83500	97.56391			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			5.37000	76.93017	5.37000	113.14896			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			12.65000	80.71177	12.65000	80.68486		227,700,000,000.00	18,000,000	4,312,709,80	
<b>Total HWAY34 SPOT</b>								<b>227,700,000,000.00</b>	<b>18,000,000</b>	<b>4,312,709,80</b>	
<b>Total For HWAY34</b>								<b>227,700,000,000.00</b>	<b>18,000,000</b>	<b>4,312,709,80</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.74367	100.00000	9.72221		0.00	0	0	
<b>Total HWAY34/R208 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			12.63000	80.00361	12.63000	79.97698		0.00	0	4,590,000,00	
<b>Total HWAY35 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>	
<b>Total For HWAY35</b>								<b>0.00</b>	<b>0</b>	<b>4,590,000,00</b>	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.73658	100.00000	9.71514		0.00	0	0	
<b>Total HWAY35/R209 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			4.24000	170.05792	4.25900	169.98345		154,268,602,656,000.00	36,384,104,400	453,335,471,20	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
<b>Total I2025 SPOT</b>									<b>4,268,602,656,000.00</b>	<b>36,384,104,400</b>	<b>453,335,471,200</b>
<b>Total For I2025</b>									<b>4,268,602,656,000.00</b>	<b>36,384,104,400</b>	<b>453,335,471,200</b>
I2029 On 31/03/2029 Spot Bond			4.29000	124.50211	4.28900	124.48679			656,238,423,554,000.00	386,069,562,600	453,035,300,000
<b>Total I2029 SPOT</b>									<b>6,238,423,554,000.00</b>	<b>386,069,562,600</b>	<b>453,035,300,000</b>
<b>Total For I2029</b>									<b>6,238,423,554,000.00</b>	<b>386,069,562,600</b>	<b>453,035,300,000</b>
I2031 On 31/01/2031 Spot Bond			4.55000	100.54988	4.55000	100.53165			0.00	0	2,000,000,000
<b>Total I2031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For I2031</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
I2033 On 28/02/2033 Spot Bond			4.71000	117.14692	4.72000	117.02633			850,229,174,022,000.00	180,515,748,200	451,836,518,400
<b>Total I2033 SPOT</b>									<b>10,229,174,022,000.00</b>	<b>180,515,748,200</b>	<b>451,836,518,400</b>
<b>Total For I2033</b>									<b>10,229,174,022,000.00</b>	<b>180,515,748,200</b>	<b>451,836,518,400</b>
I2038 On 31/01/2038 Spot Bond			4.98000	126.65441	4.95000	127.07309			141,310,547,760,000.00	28,375,612,000	365,658,156,700
<b>Total I2038 SPOT</b>									<b>11,310,547,760,000.00</b>	<b>28,375,612,000</b>	<b>365,658,156,700</b>
<b>Total For I2038</b>									<b>11,310,547,760,000.00</b>	<b>28,375,612,000</b>	<b>365,658,156,700</b>
I2046 On 31/03/2046 Spot Bond			4.93000	112.47627	4.93000	112.45468			360,724,963,041,000.00	73,169,363,700	339,219,499,200
<b>Total I2046 SPOT</b>									<b>10,724,963,041,000.00</b>	<b>73,169,363,700</b>	<b>339,219,499,200</b>
<b>Total For I2046</b>									<b>10,724,963,041,000.00</b>	<b>73,169,363,700</b>	<b>339,219,499,200</b>
I2050 On 31/12/2050 Spot Bond			4.98000	111.24482	4.98000	111.22338			224,690,297,328,000.00	45,118,533,600	337,044,951,500
<b>Total I2050 SPOT</b>									<b>14,690,297,328,000.00</b>	<b>45,118,533,600</b>	<b>337,044,951,500</b>
<b>Total For I2050</b>									<b>14,690,297,328,000.00</b>	<b>45,118,533,600</b>	<b>337,044,951,500</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	100.30371			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	100.08594			0.00	0	
<b>Total IBG02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBG02</b>									<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			4.87000	334.79403	4.87000	334.73030			0.00	0	
<b>Total IBL109 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>									<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.44720			0.00	0	
<b>Total IBL124 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>									<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.22240			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL134 On 17/10/2024 Spot Bond					0.00000	101.03770				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.99982				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	100.69987				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	100.77614				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.70523				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	101.79031				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.45150				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.92687				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.92518				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.02489				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.54150				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.24868				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.09300				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.21081				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.24553				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.09566				0.00	0	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.01018				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.92411				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.07804				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	102.13074				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.61540				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.17630				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	99.52918				0.00	0	
<b>Total IBL197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL197</b>										<b>0.00</b>	<b>0</b>	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.10807				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.03903				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	101.75431				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2023 Spot Bond					0.00000	102.26914				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.76660				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	101.86994				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.45083				0.00	0	
<b>Total IBL206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL206</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.06091				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.10315				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	101.82708				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	101.71828				0.00	0	
<b>Total IBL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL217</b>										<b>0.00</b>	<b>0</b>	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.17926				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL220 On 31/03/2027 Spot Bond					0.00000	99.65093				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			8.55000	8.55000	8.55000	101.40185				0.00	0	
<b>Total IBL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL222</b>										<b>0.00</b>	<b>0</b>	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.16123				0.00	0	
<b>Total IBL223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL223</b>										<b>0.00</b>	<b>0</b>	
IBL224 On 17/05/2025 Spot Bond					0.00000	102.23233				0.00	0	
<b>Total IBL224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL224</b>										<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	99.92314				0.00	0	800,000,00
<b>Total IBL225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For IBL225</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
IBL227 On 25/05/2027 Spot Bond					0.00000	92.94567				0.00	0	
<b>Total IBL227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL227</b>										<b>0.00</b>	<b>0</b>	
IBL228 On 09/06/2027 Spot Bond					0.00000	102.14269				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	101.61797				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	101.79079				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	101.76196				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			9.45000	9.45000	9.45000	100.59404				0.00	0	
<b>Total IBL232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL232</b>										<b>0.00</b>	<b>0</b>	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.52694				0.00	0	
<b>Total IBL233 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL233</b>										<b>0.00</b>	<b>0</b>	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.56360				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	99.53274				0.00	0	
<b>Total IBL235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL235</b>										<b>0.00</b>	<b>0</b>	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.16371				0.00	0	
<b>Total IBL236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL236</b>										<b>0.00</b>	<b>0</b>	
IBL237 On 08/07/2024 Spot Bond					0.00000	99.30775				0.00	0	
<b>Total IBL237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL237</b>										<b>0.00</b>	<b>0</b>	
IBL238 On 14/07/2024 Spot Bond			9.09000	9.09000	9.09000	100.82345				0.00	0	
<b>Total IBL238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL238</b>										<b>0.00</b>	<b>0</b>	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.02952				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	100.79589				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			10.04000	10.04000	10.04000	100.27125				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	100.70047				0.00	0	
<b>Total IBL242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL242</b>										<b>0.00</b>	<b>0</b>	
IBL243 On 04/08/2024 Spot Bond			8.78000	8.78000	8.78000	100.47329				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			10.35500	10.35500	10.35500	96.45276				0.00	0	
<b>Total IBL244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL244</b>										<b>0.00</b>	<b>0</b>	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.02848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.56830				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			8.50000	101.49672	8.50000	101.47352				0.00	0	
<b>Total IBL248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL248</b>										<b>0.00</b>	<b>0</b>	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.12380				0.00	0	
<b>Total IBL249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL249</b>										<b>0.00</b>	<b>0</b>	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.39553				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	99.84630				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	102.01251				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	101.85818				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	101.91253				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	100.87421				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	100.59402				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	100.60591				0.00	0	100,000,00
<b>Total IBL262 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For IBL262</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL263 On 06/02/2027 Spot Bond					0.00000	100.78971				0.00	0	
<b>Total IBL263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL263</b>										<b>0.00</b>	<b>0</b>	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.43836				0.00	0	
<b>Total IBL264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL264</b>										<b>0.00</b>	<b>0</b>	
IBL266 On 15/02/2026 Spot Bond					0.00000	100.14997				0.00	0	
<b>Total IBL266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL266</b>										<b>0.00</b>	<b>0</b>	
IBL267 On 16/02/2027 Spot Bond					0.00000	100.16049				0.00	0	
<b>Total IBL267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL267</b>										<b>0.00</b>	<b>0</b>	
IBL268 On 24/02/2028 Spot Bond					0.00000	99.94589				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	101.96113				0.00	0	
<b>Total IBL269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL269</b>										<b>0.00</b>	<b>0</b>	
IBL275 On 05/06/2028 Spot Bond					0.00000	102.22708				0.00	0	
<b>Total IBL275 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL275</b>										<b>0.00</b>	<b>0</b>	
IBL276 On 11/01/2025 Spot Bond					0.00000	101.12077				0.00	0	
<b>Total IBL276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL276</b>										<b>0.00</b>	<b>0</b>	
IBL277 On 15/02/2025 Spot Bond					0.00000	100.18064				0.00	0	
<b>Total IBL277 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL277</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			9.78000	100.34178	9.78000	100.31612				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.52349				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			10.03000	101.78018	10.03000	101.75311				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 13/05/2030 Spot Bond			11.35500	102.71741	11.35500	102.66858				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			10.59000	102.86701	10.59000	102.83802				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.35481				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.76157				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.39180				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	101.85952				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.47723				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	97.80400				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			9.34000	100.99751	9.34000	100.97232				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.92055				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	104.76409				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	104.36839				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.86799				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.32764				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	102.64784				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	102.67314				0.00	0	
<b>Total INLV11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>										<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond					0.00000	102.30844				0.00	300,000,000	150,000,000
<b>Total INLV12 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For INLV12</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
INLV13 On 28/06/2028 Spot Bond					0.00000	101.80044				0.00	0	
<b>Total INLV13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV13</b>										<b>0.00</b>	<b>0</b>	
INLV14 On 30/09/2028 Spot Bond					0.00000	101.53682				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	101.01983				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	101.71267				0.00	100,000,000	150,000,000
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>150,000,000</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>100,000,000</b>	<b>150,000,000</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	102.23392				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.42731				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF34 On 15/12/2026 Spot Bond					0.00000	101.91253				0.00	0	
<b>Total IPF34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF34</b>										<b>0.00</b>	<b>0</b>	
IPF35 On 23/02/2028 Spot Bond					0.00000	99.97326				0.00	0	
<b>Total IPF35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF35</b>										<b>0.00</b>	<b>0</b>	
IPF36 On 23/02/2029 Spot Bond					0.00000	99.97290				0.00	0	
<b>Total IPF36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF36</b>										<b>0.00</b>	<b>0</b>	
IPF37 On 23/02/2026 Spot Bond					0.00000	99.97368				0.00	0	
<b>Total IPF37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF37</b>										<b>0.00</b>	<b>0</b>	
IPF38 On 23/02/2028 Spot Bond					0.00000	99.97311				0.00	0	
<b>Total IPF38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF38</b>										<b>0.00</b>	<b>0</b>	
IPF39 On 23/02/2029 Spot Bond					0.00000	99.97290				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	99.83374				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	102.07329				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	99.97396				0.00	0	
<b>Total IPFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG02</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	103.55178				0.00	590,000,000	295,000,000
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>590,000,000</b>	<b>295,000,000</b>
<b>Total For IV050</b>										<b>0.00</b>	<b>590,000,000</b>	<b>295,000,000</b>
IVC140 On 18/04/2024 Spot Bond					0.00000	101.12729				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	101.80156				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	102.36627				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			8.72000	99.63399	8.72000	99.61076				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	102.13407				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			7.73000	100.00047	7.73000	99.97986				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.38140				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			8.77000	99.80815	8.77000	99.78422				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	102.24979				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			8.71000	99.80946	8.71000	99.78569				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.15263				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC210</b>										<b>0.00</b>	<b>0</b>	
IVC213 On 26/04/2025 Spot Bond					0.00000	101.39566				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			8.95000	102.06194	8.95000	102.03753				0.00	0	
<b>Total IVC216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC216</b>										<b>0.00</b>	<b>0</b>	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	100.60573				0.00	0	
<b>Total IVC222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC222</b>										<b>0.00</b>	<b>0</b>	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.02659				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			10.59000	10.59000	10.59000	101.08171				0.00	0	
<b>Total IVC225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC225</b>										<b>0.00</b>	<b>0</b>	
IVC226 On 01/09/2024 Spot Bond					0.00000	102.28906				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			9.96000	9.96000	9.96000	100.49543				0.00	0	
<b>Total IVC227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC227</b>										<b>0.00</b>	<b>0</b>	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.00334				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			8.93500	8.93500	8.93500	100.73078				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			9.56000	9.56000	9.56000	100.78839				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	99.84054				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC234 On 20/12/2027 Spot Bond					0.00000	101.91506				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	101.90491				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	101.18110				0.00	0	
<b>Total IVC237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC237</b>										<b>0.00</b>	<b>0</b>	
IVC238 On 20/12/2027 Spot Bond					0.00000	101.93217				0.00	0	
<b>Total IVC238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC238</b>										<b>0.00</b>	<b>0</b>	
IVC239 On 02/06/2026 Spot Bond					0.00000	102.46710				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	101.91419				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	101.88941				0.00	0	
<b>Total IVC241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC241</b>										<b>0.00</b>	<b>0</b>	
IVC242 On 02/06/2026 Spot Bond					0.00000	102.44499				0.00	0	
<b>Total IVC242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC242</b>										<b>0.00</b>	<b>0</b>	
IVC243 On 27/12/2023 Spot Bond					0.00000	101.49922				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	101.89625				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	101.90646				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				102.19417	0.00000	103.76077				0.00	0	
<b>Total IVC247 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IVC247</b>										<b>0.00</b>	<b>0</b>	
IVC248 On 31/03/2028 Spot Bond				102.19417	0.00000	104.29776				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	100.96696				0.00	0	
<b>Total IVC249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC249</b>										<b>0.00</b>	<b>0</b>	
IVC250 On 26/04/2024 Spot Bond					0.00000	100.77804				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			8.51000	8.51000	8.51000	101.19118				0.00	0	
<b>Total IVC251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC251</b>										<b>0.00</b>	<b>0</b>	
IVC252 On 20/06/2024 Spot Bond			11.09000	11.09000	11.09000	101.27628				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	101.95263				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	102.00391				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	101.05427				0.00	0	
<b>Total IVC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC256</b>										<b>0.00</b>	<b>0</b>	
IVC257 On 02/10/2025 Spot Bond					0.00000	101.38384				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	101.97800				0.00	0	
<b>Total IVC258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC258</b>										<b>0.00</b>	<b>0</b>	
IVC259 On 20/07/2028 Spot Bond					0.00000	102.19794				0.00	0	
<b>Total IVC259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC259</b>										<b>0.00</b>	<b>0</b>	
IVC260 On 02/10/2025 Spot Bond					0.00000	101.38384				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.72722				0.00	0	
<b>Total IVC261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC261</b>										<b>0.00</b>	<b>0</b>	
IVC262 On 20/07/2028 Spot Bond					0.00000	101.31769				0.00	0	
<b>Total IVC262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC262</b>										<b>0.00</b>	<b>0</b>	
IVC263 On 02/11/2025 Spot Bond					0.00000	100.55764				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	100.85958				0.00	0	
<b>Total IVC264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC264</b>										<b>0.00</b>	<b>0</b>	
IVC267 On 20/07/2028 Spot Bond					0.00000	100.36904				0.00	0	
<b>Total IVC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC267</b>										<b>0.00</b>	<b>0</b>	
IVC268 On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			940,000,000,000.00	19,400,000,000	10,500,000,000	
<b>Total IVC268 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>19,400,000,000</b>	<b>10,500,000,000</b>	
<b>Total For IVC268</b>									<b>10,000,000,000,000.00</b>	<b>19,400,000,000</b>	<b>10,500,000,000</b>	
IVC269 On 21/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			480,000,000,000,000.00	4,800,000,000	3,000,000,000	
<b>Total IVC269 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>4,800,000,000</b>	<b>3,000,000,000</b>	
<b>Total For IVC269</b>									<b>10,000,000,000,000.00</b>	<b>4,800,000,000</b>	<b>3,000,000,000</b>	
IVC270 On 20/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
<b>Total IVC270 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IVC270</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
<b>Total JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.08681			0.00	0	0	
<b>Total KAP014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For KAP014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.71926			0.00	0	0	
<b>Total KAP015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For KAP015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP017 On 19/10/2023 Spot Bond					0.00000	101.00357				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	101.61659				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	100.71340				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	101.93657				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	102.77860				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.10288				0.00	0	
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	
KAP023 On 04/03/2027 Spot Bond					0.00000	102.39097				0.00	0	
<b>Total KAP023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP023</b>										<b>0.00</b>	<b>0</b>	
KAP024 On 12/04/2025 Spot Bond					0.00000	101.28938				0.00	0	
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP024</b>										<b>0.00</b>	<b>0</b>	
KAP025 On 12/04/2027 Spot Bond					0.00000	101.43677				0.00	0	
<b>Total KAP025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP025</b>										<b>0.00</b>	<b>0</b>	
KAP026 On 28/09/2025 Spot Bond					0.00000	101.46936				0.00	0	
<b>Total KAP026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP026</b>										<b>0.00</b>	<b>0</b>	
KAP027 On 28/09/2027 Spot Bond					0.00000	101.53840				0.00	0	
<b>Total KAP027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP027</b>										<b>0.00</b>	<b>0</b>	
KAP028 On 18/11/2025 Spot Bond					0.00000	100.10262				0.00	0	
<b>Total KAP028 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 KAP028</b>										<b>0.00</b>	<b>0</b>	
KAP028 On 18/11/2027 Spot Bond					0.00000	100.10399				0.00	0	
<b>Total KAP029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP029</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			10.09000	115.59638	10.09000	115.56547				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.16237				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	101.98089				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	105.24282				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LGL12 On 04/10/2027 Spot Bond					0.00000	102.21613				0.00	0	
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL12</b>										<b>0.00</b>	<b>0</b>	
LHC01 On 19/07/2025 Spot Bond					0.00000	101.67952				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	101.85335				0.00	0	
<b>Total LHC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC02</b>										<b>0.00</b>	<b>0</b>	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.02706				0.00	0	
<b>Total LRFA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA4</b>										<b>0.00</b>	<b>0</b>	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.02759				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	100.02811				0.00	0	
<b>Total LRFC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC4</b>										<b>0.00</b>	<b>0</b>	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.36588				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MAR01B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR01B</b>										<b>0.00</b>	<b>0</b>	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.53945				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			14.72500	14.72500	14.72500	104.17514				0.00	0	
<b>Total MAR03B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR03B</b>										<b>0.00</b>	<b>0</b>	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.05490				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF07i On 28/05/2024 Spot Bond					0.00000	100.03335				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.91153				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.00127				0.00	0	
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF072</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 30/09/2025 Spot Bond					0.00000	101.61353				0.00	0	
<b>Total MBF073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF073</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 31/05/2024 Spot Bond					0.00000	99.78074				0.00	0	
<b>Total MBF074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF074</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 21/05/2026 Spot Bond					0.00000	99.77512				0.00	0	
<b>Total MBF075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF075</b>										<b>0.00</b>	<b>0</b>	
MBF07i On 10/08/2024 Spot Bond					0.00000	100.30487				0.00	0	
<b>Total MBF076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF076</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 10/08/2026 Spot Bond					0.00000	100.31356				0.00	0	
<b>Total MBF077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF077</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
MBP04 On 27/09/2023 Spot Bond					0.00000	101.52585			0.00	0	
<b>Total MBP045 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>									<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2024 Spot Bond					0.00000	99.99292			0.00	0	
<b>Total MBP047 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>									<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.73336			0.00	0	
<b>Total MBP049 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>									<b>0.00</b>	<b>0</b>	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.55162			0.00	0	
<b>Total MBP052 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>									<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			9.34000	9.34000	9.34000	103.75890			0.00	0	
<b>Total MMIG04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>									<b>0.00</b>	<b>0</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.19927			0.00	0	
<b>Total MMIG06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>									<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.54021			0.00	0	650,000,00
<b>Total MMIG07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>650,000,00</b>
<b>Total For MMIG07</b>									<b>0.00</b>	<b>0</b>	<b>650,000,00</b>
MML01 On 10/12/2026 Spot Bond					0.00000	102.80922			0.00	0	
<b>Total MML01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>									<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			10.01000	99.87023	10.01000	99.84358		9,609,600,000.00	960,000	240,00	
<b>Total MML02 SPOT</b>								<b>9,609,600,000.00</b>	<b>960,000</b>	<b>240,00</b>	
<b>Total For MML02</b>								<b>9,609,600,000.00</b>	<b>960,000</b>	<b>240,00</b>	
MML03 On 15/03/2028 Spot Bond					0.00000	103.36728			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			10.24000	95.02264	10.24000	94.98311			0.00	0	
<b>Total MML04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>									<b>0.00</b>	<b>0</b>	
MML05 On 25/05/2027 Spot Bond					0.00000	100.76377			0.00	0	
<b>Total MML05 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	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 MML05</b>									<b>0.00</b>	<b>0</b>	
MML06 On 25/05/2029 Spot Bond			10.53500	100.19255	10.53500	100.16459			0.00	0	
<b>Total MML06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML06</b>									<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.55042			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	103.69875			0.00	0	30,000,00
<b>Total MTN13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For MTN13</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
MTN15 On 10/05/2024 Spot Bond					0.00000	100.68179			0.00	0	
<b>Total MTN15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>									<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.30254			0.00	0	
<b>Total MTN17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>									<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	100.64571			0.00	0	
<b>Total MTN18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>									<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.77918			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	103.79927			0.00	0	813,000,00
<b>Total MTN20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>813,000,00</b>
<b>Total For MTN20</b>									<b>0.00</b>	<b>0</b>	<b>813,000,00</b>
MTN23 On 29/01/2026 Spot Bond			9.93500	97.02951	9.93500	97.00394			0.00	0	
<b>Total MTN23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>									<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.59050			0.00	880,000,000	440,000,00
<b>Total MTN24 SPOT</b>									<b>0.00</b>	<b>880,000,000</b>	<b>440,000,00</b>
<b>Total For MTN24</b>									<b>0.00</b>	<b>880,000,000</b>	<b>440,000,00</b>
MTN25 On 29/06/2024 Spot Bond					0.00000	102.13268			0.00	0	
<b>Total MTN25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>									<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.20008			0.00	0	2,980,000,00

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 MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,980,000,00</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	<b>2,980,000,00</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	103.85721				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	102.44333				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	103.06359				0.00	0	
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	
MTN30 On 15/09/2028 Spot Bond					0.00000	103.58349				0.00	0	
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	
MTN31 On 13/09/2025 Spot Bond					0.00000	102.27501				0.00	3,100,000,000	1,680,000,00
<b>Total MTN31 SPOT</b>										<b>0.00</b>	<b>3,100,000,000</b>	<b>1,680,000,00</b>
<b>Total For MTN31</b>										<b>0.00</b>	<b>3,100,000,000</b>	<b>1,680,000,00</b>
MTN32 On 13/09/2027 Spot Bond					0.00000	102.95831				0.00	0	
<b>Total MTN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN32</b>										<b>0.00</b>	<b>0</b>	
MTN33 On 13/09/2029 Spot Bond					0.00000	103.27142				0.00	0	2,940,000,00
<b>Total MTN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,940,000,00</b>
<b>Total For MTN33</b>										<b>0.00</b>	<b>0</b>	<b>2,940,000,00</b>
MTN35 On 14/11/2027 Spot Bond					0.00000	100.73442				0.00	0	
<b>Total MTN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN35</b>										<b>0.00</b>	<b>0</b>	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.22491				0.00	0	
<b>Total MTN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN36</b>										<b>0.00</b>	<b>0</b>	
MTN37 On 29/06/2026 Spot Bond					0.00000	101.47434				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	101.81355				0.00	0	200,000,00
<b>Total MTN38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For MTN38</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</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
MTN39 On 29/06/2030 Spot Bond					0.00000	101.54435				0.00	0	
<b>Total MTN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN39</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2023 Spot Bond					0.00000	99.99989				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/02/2024 Spot Bond					0.00000	100.09674				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2024 Spot Bond					0.00000	99.99977				0.00	0	
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/05/2025 Spot Bond					0.00000	99.99989				0.00	0	
<b>Total MWAR08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR08</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2025 Spot Bond					0.00000	99.99958				0.00	0	
<b>Total MWAR09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR09</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2023 Spot Bond					0.00000	99.99994				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	101.95280				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.16649				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.36290				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			10.85000	99.77700	10.85000	99.74835				0.00	0	100,000,00
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	100.96187				0.00	0	1,000,000,00
<b>Total NBG02G 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 NBG02G</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBG03 On 30/04/2026 Spot Bond					0.00000	101.27450				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	101.11856				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	100.60054				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	101.85697				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			9.30000	104.37201	9.30000	104.34624				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			9.42000	100.30298	9.42000	100.27790				0.00	0	
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	
NBK17 On 22/04/2026 Spot Bond			9.59000	104.14711	9.59000	104.12046				0.00	0	5,000,000,00
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
NBK20 On 01/06/2026 Spot Bond			9.59000	104.15623	9.59000	104.12957			4,986,800,000.00		520,000	5,000,130,00
<b>Total NBK20A SPOT</b>									<b>4,986,800,000.00</b>		<b>520,000</b>	<b>5,000,130,00</b>
<b>Total For NBK20A</b>									<b>4,986,800,000.00</b>		<b>520,000</b>	<b>5,000,130,00</b>
NBK21 On 21/07/2027 Spot Bond			9.84000	103.44850	9.84000	103.42150				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			8.46800	107.19693	8.46800	107.17278			3,387,200,000.00		400,000	100,00
<b>Total NBK23A SPOT</b>									<b>3,387,200,000.00</b>		<b>400,000</b>	<b>100,00</b>
<b>Total For NBK23A</b>									<b>3,387,200,000.00</b>		<b>400,000</b>	<b>100,00</b>
NBK24 On 19/11/2027 Spot Bond			9.84000	106.54199	9.84000	106.51420				0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK25 On 12/02/2025 Spot Bond					0.00000	101.40098				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.94878			0.00	0	
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>									<b>0.00</b>	<b>0</b>	
NBK27I On 10/05/2026 Spot Bond			9.43500	107.17445	9.43500	107.14761			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>	
NBK29I On 31/07/2026 Spot Bond			9.58000	102.95093	9.58000	102.92476			0.00	0	
<b>Total NBK29A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>									<b>0.00</b>	<b>0</b>	
NBK30I On 20/02/2024 Spot Bond			9.27000	100.19417	9.27000	100.16985		7,786,800,000.00	840,000	210,000	
<b>Total NBK30A SPOT</b>								<b>7,786,800,000.00</b>	<b>840,000</b>	<b>210,000</b>	
<b>Total For NBK30A</b>								<b>7,786,800,000.00</b>	<b>840,000</b>	<b>210,000</b>	
NBK31I On 09/11/2023 Spot Bond			9.38000	102.64744	9.38000	102.62159		0.00	0		
<b>Total NBK31A SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For NBK31A</b>								<b>0.00</b>	<b>0</b>		
NBK36I On 10/05/2026 Spot Bond					0.00000	102.71433			0.00	0	
<b>Total NBK36B SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For NBK36B</b>								<b>0.00</b>	<b>0</b>		
NBK4 On 28/10/2024 Spot Bond					0.00000	87.17167			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	102.80550			0.00	0	
<b>Total NBK40B SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For NBK40B</b>								<b>0.00</b>	<b>0</b>		
NBK43I On 20/02/2024 Spot Bond					0.00000	100.55715			0.00	0	
<b>Total NBK43B SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For NBK43B</b>								<b>0.00</b>	<b>0</b>		
NBK46I On 15/08/2025 Spot Bond					0.00000	101.48208			0.00	0	
<b>Total NBK46B SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For NBK46B</b>								<b>0.00</b>	<b>0</b>		
NBK47I On 15/02/2028 Spot Bond					0.00000	102.14239			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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK49I On 09/11/2023 Spot Bond					0.00000	100.48070				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.76151				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.34063				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.75542				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.15355				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.88845				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.75029				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.52579				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB6I On 24/02/2025 Spot Bond					0.00000	100.13010				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.48119				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.12043				0.00	0	
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 21/02/2026 Spot Bond					0.00000	99.98046				0.00	0	
<b>Total NBKB63 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For NBKB63</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.41121				0.00	0	
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 21/02/2028 Spot Bond					0.00000	100.24266				0.00	0	100,000,00
<b>Total NBKB65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NBKB65</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NBKB6 On 21/02/2030 Spot Bond					0.00000	100.02569				0.00	0	
<b>Total NBKB66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB66</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 21/02/2033 Spot Bond					0.00000	100.02584				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	101.73564				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			10.83500	104.40540	10.83500	104.37548				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	101.80746				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			10.49000	104.42945	10.49000	104.40044				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	101.81602				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	101.82954				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.84664				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0: On 06/06/2025 Spot Bond					0.00000	102.29769				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0: On 06/06/2025 Spot Bond					0.00000	102.29769				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NDBB0 On 21/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	22,500,000,000	50,000,000,00	
<b>Total NDBB01 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>22,500,000,000</b>	<b>50,000,000,00</b>	
<b>Total For NDBB01</b>									<b>50,000,000,000,000.00</b>	<b>22,500,000,000</b>	<b>50,000,000,00</b>	
NDBB0 On 21/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			110,000,000,000,000.00	81,100,000,000	100,000,000,00	
<b>Total NDBB02 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>81,100,000,000</b>	<b>100,000,000,00</b>	
<b>Total For NDBB02</b>									<b>10,000,000,000,000.00</b>	<b>81,100,000,000</b>	<b>100,000,000,00</b>	
NGL01: On 01/07/2025 Spot Bond					0.00000	99.82258				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	102.76004				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	101.80795				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.05660				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	102.63264				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	101.62051				0.00	0	
<b>Total NGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL10</b>										<b>0.00</b>	<b>0</b>	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.02771				0.00	0	
<b>Total NGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NGL11</b>										<b>0.00</b>	<b>0</b>	
NGLT11: On 20/10/2023 Spot Bond					0.00000	101.58833				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	103.50302				0.00	0	220,000,00
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
NGT10: On 15/01/2025 Spot Bond					0.00000	104.25660				0.00	310,000,000	155,000,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>310,000,000</b>	<b>155,000,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>310,000,000</b>	<b>155,000,00</b>
NGT10: On 22/05/2025 Spot Bond					0.00000	102.59454				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 05/08/2025 Spot Bond					0.00000	103.36512				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 19/11/2025 Spot Bond					0.00000	103.91172				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 08/09/2026 Spot Bond					0.00000	106.44290				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT10: On 04/11/2026 Spot Bond					0.00000	100.60827				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT11: On 27/12/2026 Spot Bond					0.00000	103.30155				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	101.83491				0.00	0	
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT111</b>										<b>0.00</b>	<b>0</b>	
NGT11: On 10/12/2027 Spot Bond					0.00000	102.28407				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	101.81447				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	104.01581				0.00	0	
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/12/2024 Spot Bond					0.00000	102.26563				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.36481				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	101.93297				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.57203				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.72611				0.00	0	
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM021</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 23/09/2027 Spot Bond					0.00000	102.01949				0.00	0	
<b>Total NHM022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM022</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 21/10/2025 Spot Bond					0.00000	101.01426				0.00	0	
<b>Total NHM023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM023</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/05/2024 Spot Bond					0.00000	99.91736				0.00	0	
<b>Total NHM024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM024</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/05/2026 Spot Bond					0.00000	99.90948				0.00	0	
<b>Total NHM025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM025</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/05/2028 Spot Bond					0.00000	99.90324				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI202 On 07/12/2033 Spot Bond			5.70000	5.70000	5.70000	233.26612				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			5.03000	5.03000	5.03000	219.42778				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			5.01400	5.01400	5.01400	168.20531				0.00	0	302,000,00
<b>Total NI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>302,000,00</b>
<b>Total For NI25</b>										<b>0.00</b>	<b>0</b>	<b>302,000,00</b>
NI29 On 31/03/2029 Spot Bond			5.17900	5.17900	5.17900	118.90354				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			5.70000	5.70000	5.70000	116.52294				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			5.11900	5.11900	5.11900	167.96003				0.00	0	
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	281.82630	3.45000	281.78337				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			4.91900	4.91900	4.91900	168.42765				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			4.67500	4.67500	4.67500	222.72931				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			4.82000	221.41573	4.82000	221.37387				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			5.60000	92.03454	5.60000	117.86816				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	101.20986				0.00	1,426,000,000	375,000,00
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>1,426,000,000</b>	<b>375,000,00</b>
<b>Total For NN014</b>										<b>0.00</b>	<b>1,426,000,000</b>	<b>375,000,00</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	99.90842				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	100.25500				0.00	825,000,000	217,000,00
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>825,000,000</b>	<b>217,000,00</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>825,000,000</b>	<b>217,000,00</b>
NN026 On 21/11/2025 Spot Bond					0.00000	100.23128				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	102.85677				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	99.05113				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	100.60947				0.00	1,225,000,000	322,000,00
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>1,225,000,000</b>	<b>322,000,00</b>
<b>Total For NN039</b>										<b>0.00</b>	<b>1,225,000,000</b>	<b>322,000,00</b>
NN04 On 22/02/2024 Spot Bond					0.00000	99.99981				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	100.72115				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.24853				0.00	1,978,000,000	520,000,00

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 NN046 SPOT</b>										<b>0.00</b>	<b>1,978,000,000</b>	<b>520,000,000</b>
<b>Total For NN046</b>										<b>0.00</b>	<b>1,978,000,000</b>	<b>520,000,000</b>
NN05 On 12/03/2024 Spot Bond					0.00000	102.12017				0.00	1,639,000,000	431,000,000
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>1,639,000,000</b>	<b>431,000,000</b>
<b>Total For NN05</b>										<b>0.00</b>	<b>1,639,000,000</b>	<b>431,000,000</b>
NN054 On 04/08/2027 Spot Bond					0.00000	96.41007				0.00	1,217,000,000	320,000,000
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>1,217,000,000</b>	<b>320,000,000</b>
<b>Total For NN054</b>										<b>0.00</b>	<b>1,217,000,000</b>	<b>320,000,000</b>
NN057 On 26/08/2025 Spot Bond					0.00000	88.71691				0.00	0	0
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN058 On 18/09/2025 Spot Bond					0.00000	96.54997				0.00	1,673,000,000	440,000,000
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>1,673,000,000</b>	<b>440,000,000</b>
<b>Total For NN058</b>										<b>0.00</b>	<b>1,673,000,000</b>	<b>440,000,000</b>
NN06 On 12/03/2026 Spot Bond					0.00000	101.89346				0.00	1,635,000,000	430,000,000
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>1,635,000,000</b>	<b>430,000,000</b>
<b>Total For NN06</b>										<b>0.00</b>	<b>1,635,000,000</b>	<b>430,000,000</b>
NN075 On 18/03/2024 Spot Bond					0.00000	97.05404				0.00	0	0
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN090 On 10/06/2024 Spot Bond					0.00000	95.58805				0.00	0	0
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN096 On 14/06/2024 Spot Bond					0.00000	102.81675				0.00	0	0
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN097 On 27/06/2024 Spot Bond					0.00000	102.51938				0.00	0	0
<b>Total NN097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN104 On 18/06/2024 Spot Bond					0.00000	101.87573				0.00	0	0
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN106 On 14/06/2024 Spot Bond					0.00000	101.96497				0.00	0	0
<b>Total NN106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN106</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN107 On 18/06/2024 Spot Bond					0.00000	101.87573				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	99.26676				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	93.52305				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	101.84831				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	101.80091				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			10.87000	10.87000	10.87000	99.79732				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			10.17000	10.17000	10.17000	103.63224				0.00	0	
<b>Total NN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN178</b>										<b>0.00</b>	<b>0</b>	
NN179 On 15/09/2028 Spot Bond			10.19500	10.19500	10.19500	102.51353				0.00	0	
<b>Total NN179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN179</b>										<b>0.00</b>	<b>0</b>	
NN196 On 22/02/2024 Spot Bond					0.00000	99.99986				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	101.60206				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	101.60236				0.00	0	
<b>Total NN229 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NN229</b>										<b>0.00</b>	<b>0</b>	
NN230 On 31/01/2030 Spot Bond					0.00000	100.61765				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	101.68054				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	99.74038				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	103.61431				0.00	0	
<b>Total NN233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN233</b>										<b>0.00</b>	<b>0</b>	
NN234 On 29/06/2028 Spot Bond					0.00000	101.40327				0.00	0	
<b>Total NN234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN234</b>										<b>0.00</b>	<b>0</b>	
NN235 On 09/06/2028 Spot Bond					0.00000	101.37584				0.00	0	
<b>Total NN235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN235</b>										<b>0.00</b>	<b>0</b>	
NN238 On 31/07/2026 Spot Bond					0.00000	107.31672				0.00	0	
<b>Total NN238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN238</b>										<b>0.00</b>	<b>0</b>	
NN239 On 14/08/2028 Spot Bond					0.00000	100.22453				0.00	0	
<b>Total NN239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN239</b>										<b>0.00</b>	<b>0</b>	
NN240 On 14/08/2028 Spot Bond					0.00000	100.22241				0.00	0	
<b>Total NN240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN240</b>										<b>0.00</b>	<b>0</b>	
NN241 On 31/01/2030 Spot Bond					0.00000	100.20169				0.00	0	
<b>Total NN241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN241</b>										<b>0.00</b>	<b>0</b>	
NN243 On 31/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NN243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN243</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 12/06/2025 Spot Bond					0.00000	108.77594				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	158.31000				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	144.46000				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	160.72000				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	158.76000				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	156.73079				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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>	
<b>Total For NNF089</b>										<b>0.00</b>	<b>0</b>	
NNF09: On 29/03/2028 Spot Bond					0.00000	101.61113				0.00	0	
<b>Total NNF099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF099</b>										<b>0.00</b>	<b>0</b>	
NNF10: On 30/03/2028 Spot Bond					0.00000	101.58008				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	101.85865				0.00	0	
<b>Total NNF102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF102</b>										<b>0.00</b>	<b>0</b>	
NNF10: On 04/05/2028 Spot Bond					0.00000	100.55504				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>	
NNF10: On 23/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NNF105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF105</b>										<b>0.00</b>	<b>0</b>	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	122.66929				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	87.84207				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	99.99943				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2055 Spot Bond					0.00000	96.21460				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	99.99955				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	99.99952				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	107.95954				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	93.06093				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	99.99938				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	99.99947				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	109.57492				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	99.99976				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			11.61000	105.24001	11.61000	105.20756				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	15.97788	100.00000	15.94252				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	102.30232				0.00	0	
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	102.37498				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	100.69826				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.16627				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC34</b>										<b>0.00</b>	<b>0</b>	
NTC35 On 07/09/2025 Spot Bond					0.00000	102.12372				0.00	0	
<b>Total NTC35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC35</b>										<b>0.00</b>	<b>0</b>	
NTC36 On 07/09/2027 Spot Bond					0.00000	102.91648				0.00	660,000,000	330,000,000
<b>Total NTC36 SPOT</b>										<b>0.00</b>	<b>660,000,000</b>	<b>330,000,000</b>
<b>Total For NTC36</b>										<b>0.00</b>	<b>660,000,000</b>	<b>330,000,000</b>
NTC37 On 12/10/2027 Spot Bond					0.00000	101.13907				0.00	0	
<b>Total NTC37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC37</b>										<b>0.00</b>	<b>0</b>	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.49697				0.00	0	
<b>Total NTC38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC38</b>										<b>0.00</b>	<b>0</b>	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.21556				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	101.10023				0.00	0	
<b>Total NTC40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC40</b>										<b>0.00</b>	<b>0</b>	
NTCG0 On 19/03/2024 Spot Bond					0.00000	102.11614				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			8.76000	107.82095	8.76000	107.79584				0.00	0	1,530,000,000
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,000</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,000</b>
OML10 On 14/09/2025 Spot Bond			9.24000	108.85979	9.24000	108.83308				0.00	0	670,000,000
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,000</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>670,000,000</b>
OML11 On 11/06/2024 Spot Bond					0.00000	102.41821				0.00	0	120,000,000
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
OML12 On 12/11/2025 Spot Bond					0.00000	101.79566				0.00	0	1,350,000,000
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,350,000,000</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	<b>1,350,000,000</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
OML13 On 23/09/2026 Spot Bond					0.00000	102.56152				0.00	0	
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	
OML14 On 23/06/2027 Spot Bond					0.00000	102.36073				0.00	0	
<b>Total OML14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML14</b>										<b>0.00</b>	<b>0</b>	
OML15 On 28/10/2027 Spot Bond					0.00000	100.69328				0.00	0	
<b>Total OML15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML15</b>										<b>0.00</b>	<b>0</b>	
OML16 On 23/05/2028 Spot Bond					0.00000	100.35070				0.00	0	
<b>Total OML16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML16</b>										<b>0.00</b>	<b>0</b>	
PARS01 On 13/12/2025 Spot Bond					0.00000	100.05430				0.00	0	1,493,000,00
<b>Total PARS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,493,000,00</b>
<b>Total For PARS01</b>										<b>0.00</b>	<b>0</b>	<b>1,493,000,00</b>
PARS02 On 13/12/2027 Spot Bond					0.00000	103.01877				0.00	0	
<b>Total PARS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PARS02</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.92368				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	100.85996				0.00	0	
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.60049				0.00	0	
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	
PEP05 On 06/03/2026 Spot Bond					0.00000	102.23479				0.00	0	
<b>Total PEP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP05</b>										<b>0.00</b>	<b>0</b>	
PEP06 On 06/03/2028 Spot Bond					0.00000	102.41554				0.00	0	
<b>Total PEP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP06</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.25766				0.00	0	
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</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
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	99.74886				0.00	0	
<b>Total PMM58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM58</b>										<b>0.00</b>	<b>0</b>	
PMM59 On 28/02/2025 Spot Bond					0.00000	99.75485				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	99.75136				0.00	0	
<b>Total PMM60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM60</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			9.18000	105.49373	9.09000	105.72771			917,676,118,592,000.00	2,169,681,494,400	3,390,482,078,10	
<b>Total R186 SPOT</b>									<b>17,676,118,592,000.00</b>	<b>169,681,494,400</b>	<b>390,482,078,10</b>	
<b>Total For R186</b>									<b>17,676,118,592,000.00</b>	<b>169,681,494,400</b>	<b>390,482,078,10</b>	
R197 On 07/12/2023 Spot Bond			3.80000	335.82299	3.80000	335.76868			138,860,000,000,000.00	299,700,000,000	515,580,000,00	
<b>Total R197 SPOT</b>									<b>18,860,000,000,000.00</b>	<b>299,700,000,000</b>	<b>515,580,000,00</b>	
<b>Total For R197</b>									<b>18,860,000,000,000.00</b>	<b>299,700,000,000</b>	<b>515,580,000,00</b>	
R202 On 07/12/2033 Spot Bond			4.70000	253.54535	4.70000	253.49824			1,123,472,020,000.00	239,036,600	30,616,126,30	
<b>Total R202 SPOT</b>									<b>1,123,472,020,000.00</b>	<b>239,036,600</b>	<b>30,616,126,30</b>	
<b>Total For R202</b>									<b>1,123,472,020,000.00</b>	<b>239,036,600</b>	<b>30,616,126,30</b>	
R2030 On 31/01/2030 Spot Bond			10.46000	89.17066	10.35500	89.59545			327,355,038,992,000.00	1,369,728,015,200	1,715,851,106,90	
<b>Total R2030 SPOT</b>									<b>17,355,038,992,000.00</b>	<b>369,728,015,200</b>	<b>715,851,106,90</b>	
<b>Total For R2030</b>									<b>17,355,038,992,000.00</b>	<b>369,728,015,200</b>	<b>715,851,106,90</b>	
R2032 On 31/03/2032 Spot Bond			11.24500	87.00643	11.11500	87.61114			937,552,673,824,000.00	1,239,444,435,200	1,383,683,665,50	
<b>Total R2032 SPOT</b>									<b>17,552,673,824,000.00</b>	<b>239,444,435,200</b>	<b>383,683,665,50</b>	
<b>Total For R2032</b>									<b>17,552,673,824,000.00</b>	<b>239,444,435,200</b>	<b>383,683,665,50</b>	
R2035 On 28/02/2035 Spot Bond			11.93000	80.94327	11.81500	81.53375			087,817,580,756,000.00	1,599,984,709,200	1,814,197,115,00	
<b>Total R2035 SPOT</b>									<b>17,817,580,756,000.00</b>	<b>599,984,709,200</b>	<b>814,197,115,00</b>	
<b>Total For R2035</b>									<b>17,817,580,756,000.00</b>	<b>599,984,709,200</b>	<b>814,197,115,00</b>	
R2037 On 31/01/2037 Spot Bond			12.27000	75.99438	12.17000	76.50182			043,308,656,783,000.00	818,525,562,900	1,156,089,685,40	
<b>Total R2037 SPOT</b>									<b>13,308,656,783,000.00</b>	<b>818,525,562,900</b>	<b>156,089,685,40</b>	
<b>Total For R2037</b>									<b>13,308,656,783,000.00</b>	<b>818,525,562,900</b>	<b>156,089,685,40</b>	
R2040 On 31/01/2040 Spot Bond			12.53000	76.19686	12.43500	76.70162			529,299,140,756,000.00	1,079,752,525,200	1,231,684,442,40	
<b>Total R2040 SPOT</b>									<b>19,299,140,756,000.00</b>	<b>079,752,525,200</b>	<b>231,684,442,40</b>	
<b>Total For R2040</b>									<b>19,299,140,756,000.00</b>	<b>079,752,525,200</b>	<b>231,684,442,40</b>	
R2044 On 31/01/2044 Spot Bond			12.60500	72.46414	12.49500	73.05375			783,766,651,806,000.00	458,847,017,200	1,202,193,140,20	

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 R2044 SPOT</b>									<b>13,766,651,806,000.00</b>	<b>458,847,017,200</b>	<b>202,193,140,200</b>
<b>Total For R2044</b>									<b>13,766,651,806,000.00</b>	<b>458,847,017,200</b>	<b>202,193,140,200</b>
R2048 On 28/02/2048 Spot Bond			12.48500	71.43495	12.37500	72.04106			456,202,558,547,500.00	1,398,174,013,500	1,752,508,345,400
<b>Total R2048 SPOT</b>									<b>16,202,558,547,500.00</b>	<b>398,174,013,500</b>	<b>752,508,345,400</b>
<b>Total For R2048</b>									<b>16,202,558,547,500.00</b>	<b>398,174,013,500</b>	<b>752,508,345,400</b>
R2053 On 31/03/2053 Spot Bond			12.45500	98.09883	12.33500	98.95483			001,426,642,456,500.00	80,403,584,300	308,315,065,900
<b>Total R2053 SPOT</b>									<b>11,426,642,456,500.00</b>	<b>80,403,584,300</b>	<b>308,315,065,900</b>
<b>Total For R2053</b>									<b>11,426,642,456,500.00</b>	<b>80,403,584,300</b>	<b>308,315,065,900</b>
R209 On 31/03/2036 Spot Bond			12.00000	65.57461	11.89000	66.06861			812,630,936,000,000.00	1,151,052,578,000	1,047,185,119,300
<b>Total R209 SPOT</b>									<b>12,630,936,000,000.00</b>	<b>151,052,578,000</b>	<b>047,185,119,300</b>
<b>Total For R209</b>									<b>12,630,936,000,000.00</b>	<b>151,052,578,000</b>	<b>047,185,119,300</b>
R210 On 31/03/2028 Spot Bond			4.26900	226.61569	4.32000	226.08875			56,803,976,548,800.00	13,306,155,200	215,492,168,000
<b>Total R210 SPOT</b>									<b>16,803,976,548,800.00</b>	<b>13,306,155,200</b>	<b>215,492,168,000</b>
<b>Total For R210</b>									<b>16,803,976,548,800.00</b>	<b>13,306,155,200</b>	<b>215,492,168,000</b>
R213 On 28/02/2031 Spot Bond			10.96000	79.91357	10.85500	80.35101			466,257,325,456,000.00	225,023,478,600	254,346,369,500
<b>Total R213 SPOT</b>									<b>16,257,325,456,000.00</b>	<b>225,023,478,600</b>	<b>254,346,369,500</b>
<b>Total For R213</b>									<b>16,257,325,456,000.00</b>	<b>225,023,478,600</b>	<b>254,346,369,500</b>
R214 On 28/02/2041 Spot Bond			12.36500	58.22626	12.25500	58.72657			000,121,229,104,000.00	404,376,969,600	402,613,494,500
<b>Total R214 SPOT</b>									<b>10,121,229,104,000.00</b>	<b>404,376,969,600</b>	<b>402,613,494,500</b>
<b>Total For R214</b>									<b>10,121,229,104,000.00</b>	<b>404,376,969,600</b>	<b>402,613,494,500</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	102.36858			0.00	0	
<b>Total RDFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.50097			0.00	0	
<b>Total RDFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.82589			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	101.96970			0.00	0	
<b>Total RDFB20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>									<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	102.24938			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.33984				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.21865				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 26/07/2024 Spot Bond					0.00000	101.30842				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	101.95438				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	101.83314				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	101.78725				0.00	0	
<b>Total RDFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG03</b>										<b>0.00</b>	<b>0</b>	
RDFG0: On 21/09/2032 Spot Bond					0.00000	101.83767				0.00	0	
<b>Total RDFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG04</b>										<b>0.00</b>	<b>0</b>	
RDFG0: On 09/12/2025 Spot Bond					0.00000	102.05997				0.00	0	
<b>Total RDFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG05</b>										<b>0.00</b>	<b>0</b>	
RDFG0: On 09/12/2026 Spot Bond					0.00000	102.07611				0.00	0	
<b>Total RDFG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG06</b>										<b>0.00</b>	<b>0</b>	
RED16: On 07/12/2023 Spot Bond					0.00000	102.91432				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED17: On 14/11/2025 Spot Bond					0.00000	100.27660				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	0.00000				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 RED302</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	100.84539				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	102.88675				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	100.37776				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2026 Spot Bond					0.00000	101.48626				0.00	0	
<b>Total RED706 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED706</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2026 Spot Bond					0.00000	101.61608				0.00	0	
<b>Total RED707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED707</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	100.93278				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	100.87166				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	101.80198				0.00	0	
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	
RES59 On 13/10/2027 Spot Bond					0.00000	101.12804				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	102.09157				0.00	0	
<b>Total RES60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES60</b>										<b>0.00</b>	<b>0</b>	
RES61 On 15/12/2027 Spot Bond					0.00000	101.89403				0.00	0	
<b>Total RES61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES61</b>										<b>0.00</b>	<b>0</b>	
RES62 On 13/02/2028 Spot Bond					0.00000	100.21993				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RN203( On 17/09/2030 Spot Bond					0.00000	100.70985				0.00	0	200,000,00
<b>Total RN2030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For RN2030</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
RW23 On 10/12/2023 Spot Bond			9.84000	101.76462	9.84000	101.73798			1,066,677,648,000.00		108,402,200	54,201,10
<b>Total RW23 SPOT</b>									<b>1,066,677,648,000.00</b>		<b>108,402,200</b>	<b>54,201,10</b>
<b>Total For RW23</b>									<b>1,066,677,648,000.00</b>		<b>108,402,200</b>	<b>54,201,10</b>
RW28 On 10/12/2028 Spot Bond			11.95000	95.48243	11.95000	95.45215				0.00	0	
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			12.16500	94.19076	12.16500	94.16037				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	103.02482				0.00	0	300,000,00
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
RWL28 On 30/06/2028 Spot Bond			11.03500	96.50909	11.03500	96.48077				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	100.67724				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	100.97141				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			9.54000	103.90211	9.54000	103.87581			12,592,800,000.00		1,320,000	330,00
<b>Total SBS20 SPOT</b>									<b>12,592,800,000.00</b>		<b>1,320,000</b>	<b>330,00</b>
<b>Total For SBS20</b>									<b>12,592,800,000.00</b>		<b>1,320,000</b>	<b>330,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	102.34153				0.00	0	
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			9.56000	100.30961	9.56000	100.28454				0.00	0	
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SBS27</b>										<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			9.54500	98.78890	9.54500	98.76386				0.00	0	
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			9.76500	101.95943	9.76500	101.93287				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			9.54000	104.85293	9.54000	104.82638				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			9.57000	99.97668	9.57000	99.95129				0.00	0	1,360,000,00
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,360,000,00</b>
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	<b>1,360,000,00</b>
SBS39 On 29/01/2030 Spot Bond			10.47500	97.12915	10.47500	97.10221				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			9.50000	105.18213	9.50000	105.15561				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			9.85000	106.28092	9.85000	106.25315				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			9.21500	9.21500	9.21500	100.76622				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.80540				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	102.86467				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>	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.65316				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.57389				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.86718				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.60405				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	101.91720				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.53579				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.46710				0.00	0	40,000,00
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	100.34648				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	102.27887				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	100.74199				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	100.99606				0.00	0	
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.75788				0.00	0	
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS72</b>										<b>0.00</b>	<b>0</b>	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.92404				0.00	0	100,000,00
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBS74</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS75 On 26/04/2027 Spot Bond					0.00000	101.91309				0.00	0	100,000,00
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SBS76 On 26/04/2032 Spot Bond					0.00000	102.58853				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	101.58992				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	99.74552				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	100.53693				0.00	0	
<b>Total SBS79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS79</b>										<b>0.00</b>	<b>0</b>	
SBS80 On 03/02/2028 Spot Bond			9.92000	9.92000	9.92000	97.74600				0.00	0	
<b>Total SBS80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS80</b>										<b>0.00</b>	<b>0</b>	
SBS81 On 08/08/2028 Spot Bond					0.00000	100.37646				0.00	0	
<b>Total SBS81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS81</b>										<b>0.00</b>	<b>0</b>	
SBS82 On 08/08/2030 Spot Bond					0.00000	100.38246				0.00	0	
<b>Total SBS82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS82</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			4.70000	334.95707	4.70000	334.89485				0.00	0	
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			5.45000	5.45000	5.45000	238.13839				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSL01 On 08/08/2026 Spot Bond					0.00000	100.37150				0.00	0	200,000,00
<b>Total SBSL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SBSL01</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SBSS01 On 19/08/2024 Spot Bond					0.00000	100.09993				0.00	0	100,000,00
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBSS01</b>										0.00	0	100,000,00
SBSS0: On 19/08/2026 Spot Bond					0.00000	99.39538				0.00	0	
<b>Total SBSS02 SPOT</b>										0.00	0	
<b>Total For SBSS02</b>										0.00	0	
SBT10: On 31/03/2024 Spot Bond					0.00000	103.36139				0.00	0	
<b>Total SBT103 SPOT</b>										0.00	0	
<b>Total For SBT103</b>										0.00	0	
SBT10: On 30/09/2025 Spot Bond					0.00000	105.89196				0.00	0	
<b>Total SBT104 SPOT</b>										0.00	0	
<b>Total For SBT104</b>										0.00	0	
SBT10: On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										0.00	0	
<b>Total For SBT105</b>										0.00	0	
SBT10: On 31/12/2026 Spot Bond					0.00000	104.77791				0.00	0	
<b>Total SBT106 SPOT</b>										0.00	0	
<b>Total For SBT106</b>										0.00	0	
SBT10: On 08/04/2027 Spot Bond					0.00000	103.78622				0.00	0	
<b>Total SBT107 SPOT</b>										0.00	0	
<b>Total For SBT107</b>										0.00	0	
SBT10: On 13/07/2027 Spot Bond					0.00000	103.62442				0.00	0	
<b>Total SBT108 SPOT</b>										0.00	0	
<b>Total For SBT108</b>										0.00	0	
SBT10: On 31/12/2027 Spot Bond					0.00000	101.98821				0.00	0	
<b>Total SBT109 SPOT</b>										0.00	0	
<b>Total For SBT109</b>										0.00	0	
SBT11: On 30/06/2028 Spot Bond					0.00000	102.66491				0.00	0	
<b>Total SBT110 SPOT</b>										0.00	0	
<b>Total For SBT110</b>										0.00	0	
SBT20: On 03/12/2023 Spot Bond					0.00000	102.58367				0.00	490,000,000	490,000,00
<b>Total SBT202 SPOT</b>										0.00	490,000,000	490,000,00
<b>Total For SBT202</b>										0.00	490,000,000	490,000,00
SBT20: On 03/12/2023 Spot Bond			9.97500	102.34461	9.97500	102.31741				0.00	0	
<b>Total SBT203 SPOT</b>										0.00	0	
<b>Total For SBT203</b>										0.00	0	
SBT20: On 16/04/2024 Spot Bond					0.00000	101.33995				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 31/01/2025 Spot Bond					0.00000	101.64748				0.00	1,000,000,000	1,000,000,000
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
SBT206 On 25/06/2025 Spot Bond					0.00000	105.67132				0.00	0	
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 28/11/2025 Spot Bond					0.00000	102.14133				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT208 On 29/06/2026 Spot Bond					0.00000	102.93272				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.93425				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.67116				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			9.99000	94.11132	9.99000	94.08639				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.27689				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.19625				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.19435				0.00	0	
<b>Total SLRA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA8</b>										<b>0.00</b>	<b>0</b>	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.19980				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.20375				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.20185				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.19807				0.00	0	
<b>Total SLRB8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB8</b>										<b>0.00</b>	<b>0</b>	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.20351				0.00	0	
<b>Total SLRB9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB9</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.20748				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.20651				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.20552				0.00	0	
<b>Total SLRC8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC8</b>										<b>0.00</b>	<b>0</b>	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.21093				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	99.78010				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.90832				0.00	0	
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT06</b>										<b>0.00</b>	<b>0</b>	
SNT07 On 06/04/2028 Spot Bond					0.00000	101.30021				0.00	0	
<b>Total SNT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT07</b>										<b>0.00</b>	<b>0</b>	
SOL01 On 17/10/2025 Spot Bond					0.00000	101.32476				0.00	0	
<b>Total SOL01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SOL01</b>										<b>0.00</b>	<b>0</b>	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.82573				0.00	0	
<b>Total SOL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOL02</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.38422				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.02517				0.00	0	200,000,00
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.02546				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.02519				0.00	0	
<b>Total SPDA16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA16</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.02540				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	101.75587				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	102.29889				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2024 Spot Bond					0.00000	102.37260				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	101.58815				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	99.96399				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 12/07/2025 Spot Bond					0.00000	101.48935				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.92767				0.00	0	
<b>Total SPG012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG012</b>										<b>0.00</b>	<b>0</b>	
SPG01: On 03/07/2028 Spot Bond					0.00000	101.48565				0.00	0	
<b>Total SPG013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG013</b>										<b>0.00</b>	<b>0</b>	
SPGC0 On 29/03/2024 Spot Bond					0.00000	101.40266				0.00	0	
<b>Total SPGC04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC04</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	102.08622				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			5.75900	5.75900	5.75900	166.47539				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01: On 21/12/2026 Spot Bond			9.06500	105.82567	9.06500	105.80004				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			10.34500	82.65924	10.34500	82.63658				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	101.81883				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 13/10/2023 Spot Bond					0.00000	101.30634				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			9.52000	103.52048	9.52000	103.49384				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			5.55000	118.57229	5.55000	118.54767				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 09/02/2027 Spot Bond					0.00000	99.48017				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	100.63558				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.67413				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 08/12/2023 Spot Bond			4.83000	4.83000	4.83000	334.76899				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			5.16400	5.16400	5.16400	167.85505				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			5.85000	5.85000	5.85000	114.53904				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			5.12900	5.12900	5.12900	119.20955				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			5.50000	5.50000	5.50000	215.14391				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	105.91392				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 27/08/2024 Spot Bond					0.00000	99.83399				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 12/09/2025 Spot Bond					0.00000	102.10847				0.00	1,480,000,000	389,000,000
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>1,480,000,000</b>	<b>389,000,000</b>
<b>Total For SSN082</b>										<b>0.00</b>	<b>1,480,000,000</b>	<b>389,000,000</b>
SSN08: On 05/11/2023 Spot Bond					0.00000	100.42848				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			5.57500	5.57500	5.57500	235.68724				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	103.10062				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.21375				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			11.02000	86.82152	11.02000	86.79621				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	101.97577				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			5.48000	215.36873	5.48000	215.32422				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 07/12/2033 Spot Bond			5.65000	234.28044	5.65000	234.23100				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	96.78390				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	101.88103				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 31/08/2024 Spot Bond					0.00000	102.10673				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 27/10/2023 Spot Bond					0.00000	99.23502				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14( On 03/11/2023 Spot Bond					0.00000	99.04441				0.00	0	
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 09/11/2023 Spot Bond					0.00000	99.08391				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			7.81000	7.81000	7.81000	99.78296				0.00	0	
<b>Total SSN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 28/02/2025 Spot Bond					0.00000	99.19341				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	103.14821				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			4.94076	112.29017	4.94076	112.26857				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			4.93478	46.15070	4.93478	112.09233				0.00	0	
<b>Total SSN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN176</b>										<b>0.00</b>	<b>0</b>	
SSN17( On 28/09/2027 Spot Bond					0.00000	101.37997				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	101.90060				0.00	0	
<b>Total SSN180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN180</b>										<b>0.00</b>	<b>0</b>	
SSN18: On 18/02/2024 Spot Bond					0.00000	100.09792				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	101.61473				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN19( On 17/11/2023 Spot Bond			4.94000	4.94000	4.94000	101.02050				0.00	0	
<b>Total SSN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN196</b>										<b>0.00</b>	<b>0</b>	
SSN19( On 17/05/2028 Spot Bond					0.00000	100.02387				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	0.00000				0.00	0	
<b>Total SSN200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN200</b>										<b>0.00</b>	<b>0</b>	
SSN20( On 23/08/2023 Spot Bond					0.00000	99.97492				0.00	0	
<b>Total SSN201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN201</b>										<b>0.00</b>	<b>0</b>	
SSN20( On 30/05/2028 Spot Bond					0.00000	102.41856				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	101.78737				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	101.55562				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	101.55532				0.00	0	
<b>Total SSN205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN205</b>										<b>0.00</b>	<b>0</b>	
SSN20( On 07/12/2023 Spot Bond					0.00000	101.49038				0.00	0	
<b>Total SSN206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN206</b>										<b>0.00</b>	<b>0</b>	
SSN20( On 13/10/2023 Spot Bond					0.00000	101.17401				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	101.07826				0.00	0	
<b>Total SSN208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN208</b>										<b>0.00</b>	<b>0</b>	
SST201 On 08/12/2026 Spot Bond					0.00000	102.99503				0.00	0	
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SST201</b>										<b>0.00</b>	<b>0</b>	
SST202 On 31/08/2027 Spot Bond					0.00000	101.05966				0.00	807,000,000	212,000,000
<b>Total SST202 SPOT</b>										<b>0.00</b>	<b>807,000,000</b>	<b>212,000,000</b>
<b>Total For SST202</b>										<b>0.00</b>	<b>807,000,000</b>	<b>212,000,000</b>
SST203 On 03/03/2028 Spot Bond					0.00000	102.65510				0.00	0	
<b>Total SST203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST203</b>										<b>0.00</b>	<b>0</b>	
STF001 On 01/03/2027 Spot Bond					0.00000	102.04238				0.00	0	
<b>Total STF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For STF001</b>										<b>0.00</b>	<b>0</b>	
STF002 On 01/02/2026 Spot Bond					0.00000	100.29849				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			9.58000	102.46627	9.58000	102.44007				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	100.07527				0.00	0	
<b>Total T16A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16A10</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.05909				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.03000				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.06892				0.00	0	
<b>Total T17A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A13</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.02560				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	99.80518				0.00	0	
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.02560				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total T17A23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A23</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			7.71000	98.92316	7.71000	98.90282				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			8.22000	98.93378	8.22000	98.91212				0.00	0	
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
T18A11 On 21/08/2025 Spot Bond					0.00000	99.97142				0.00	0	
<b>Total T18A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A11</b>										<b>0.00</b>	<b>0</b>	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.02545				0.00	0	
<b>Total T18A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A12</b>										<b>0.00</b>	<b>0</b>	
T18A13 On 21/08/2025 Spot Bond					0.00000	100.09496				0.00	0	
<b>Total T18A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A13</b>										<b>0.00</b>	<b>0</b>	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.02580				0.00	0	
<b>Total T18A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A21</b>										<b>0.00</b>	<b>0</b>	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.02568				0.00	0	
<b>Total T18A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A22</b>										<b>0.00</b>	<b>0</b>	
T18A23 On 21/08/2027 Spot Bond					0.00000	100.10710				0.00	0	
<b>Total T18A23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A23</b>										<b>0.00</b>	<b>0</b>	
T18A32 On 21/08/2027 Spot Bond			9.79000	98.94796	9.79000	98.92226				0.00	0	
<b>Total T18A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A32</b>										<b>0.00</b>	<b>0</b>	
T18A33 On 21/08/2027 Spot Bond			9.77500	9.77500	9.77500	100.02964				0.00	0	
<b>Total T18A33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A33</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	99.39088				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TC002 On 15/02/2027 Spot Bond					0.00000	100.22362				0.00	0	
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC002</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	102.08896				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.25966				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.89902				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.11144				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.01622				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.95364				0.00	0	100,000,0€
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.99718				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.38383				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.45723				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 30/11/2024 Spot Bond					0.00000	99.73164				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS17C On 30/11/2026 Spot Bond					0.00000	99.78471				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.02765				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.08844				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	100.58047				0.00	2,500,000,000	2,500,000,000
<b>Total TFS173 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For TFS173</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
TFS174 On 30/01/2028 Spot Bond					0.00000	100.73650				0.00	2,500,000,000	2,500,000,000
<b>Total TFS174 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For TFS174</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
TFS175 On 13/03/2026 Spot Bond					0.00000	101.83125				0.00	0	
<b>Total TFS175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS175</b>										<b>0.00</b>	<b>0</b>	
TFS176 On 13/03/2028 Spot Bond					0.00000	101.86561				0.00	0	
<b>Total TFS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS176</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.30865				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A3 On 21/08/2024 Spot Bond			8.99000	99.57938	8.99000	99.55559				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.02598				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A8 On 21/08/2024 Spot Bond					0.00000	100.02590				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>	
TH16A9 On 21/08/2024 Spot Bond			6.26000	99.55588	6.26000	99.53920				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.02648				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.12123				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.02747				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	100.02728				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	100.02853				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	100.02820				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	100.03285				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	100.03504				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	100.03375				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B On 21/02/2026 Spot Bond					0.00000	100.02668				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B On 21/02/2026 Spot Bond					0.00000	100.02632				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17B: On 21/02/2026 Spot Bond					0.00000	100.02620				0.00	0	
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B3</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.02755				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.02700				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.02693				0.00	0	
<b>Total TH17C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C3</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.03194				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.03107				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.03052				0.00	0	
<b>Total TH17D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D3</b>										<b>0.00</b>	<b>0</b>	
TH17O: On 21/02/2024 Spot Bond					0.00000	100.02434				0.00	0	
<b>Total TH17O4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O4</b>										<b>0.00</b>	<b>0</b>	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.02630				0.00	0	
<b>Total TH18B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18B1</b>										<b>0.00</b>	<b>0</b>	
TH18B: On 21/08/2027 Spot Bond					0.00000	99.86284				0.00	0	
<b>Total TH18B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18B2</b>										<b>0.00</b>	<b>0</b>	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.12170				0.00	0	
<b>Total TH18B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18B3</b>										<b>0.00</b>	<b>0</b>	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.02803				0.00	0	
<b>Total TH18C1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH18C1</b>										<b>0.00</b>	<b>0</b>	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.02754				0.00	0	
<b>Total TH18C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18C2</b>										<b>0.00</b>	<b>0</b>	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.13920				0.00	0	
<b>Total TH18C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18C3</b>										<b>0.00</b>	<b>0</b>	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.03049				0.00	0	
<b>Total TH18D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18D1</b>										<b>0.00</b>	<b>0</b>	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.03000				0.00	0	
<b>Total TH18D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18D2</b>										<b>0.00</b>	<b>0</b>	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.19154				0.00	0	
<b>Total TH18D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18D3</b>										<b>0.00</b>	<b>0</b>	
TH18O On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH18O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18O1</b>										<b>0.00</b>	<b>0</b>	
TH18O: On 21/11/2023 Spot Bond					0.00000	100.02437				0.00	0	
<b>Total TH18O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18O2</b>										<b>0.00</b>	<b>0</b>	
TH18O: On 21/08/2024 Spot Bond					0.00000	100.07208				0.00	0	100,000,00
<b>Total TH18O3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For TH18O3</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
TL25 On 04/09/2024 Spot Bond			9.94000	104.11101	9.94000	104.08356				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	100.56282				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			10.15000	101.73634	10.15000	101.70883				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	101.30124				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	101.94996				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	102.56554				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	100.68029				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	102.14257				0.00	0	
<b>Total TL33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL33</b>										<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			10.12000	103.25291	10.12000	103.22487			776,586,536,000.00	76,737,800	238,368,900	
<b>Total TN23 SPOT</b>									<b>776,586,536,000.00</b>	<b>76,737,800</b>	<b>238,368,900</b>	
<b>Total For TN23</b>									<b>776,586,536,000.00</b>	<b>76,737,800</b>	<b>238,368,900</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	87.43410	100.00000	87.23583			0.00	0	0	
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			10.44000	98.45073	10.44000	98.42350			192,881,088,000.00	18,475,200	1,673,045,200	
<b>Total TN25 SPOT</b>									<b>192,881,088,000.00</b>	<b>18,475,200</b>	<b>1,673,045,200</b>	
<b>Total For TN25</b>									<b>192,881,088,000.00</b>	<b>18,475,200</b>	<b>1,673,045,200</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	27.61892	100.00000	27.55812			0.00	0	0	
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			11.62000	93.52758	11.62000	93.49888			183,874,880,000.00	15,824,000	6,411,173,200	
<b>Total TN27 SPOT</b>									<b>183,874,880,000.00</b>	<b>15,824,000</b>	<b>6,411,173,200</b>	
<b>Total For TN27</b>									<b>183,874,880,000.00</b>	<b>15,824,000</b>	<b>6,411,173,200</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	14.07900	100.00000	14.04802			0.00	0	0	
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN27/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TN29 On 07/02/2029 Spot Bond			11.28500	96.34178	11.28500	96.31305			0.00	0	0	
<b>Total TN29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
TN30 On 09/10/2030 Spot Bond			11.95500	97.02098	11.95500	96.99020				0.00	0	25,000,000.00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000.00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000.00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	117.26670	8.00000	117.24157				0.00	0	
<b>Total TN30/R2030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>										<b>0.00</b>	<b>0</b>	
TN34 On 07/02/2034 Spot Bond			13.02200	91.07244	13.02200	91.04124				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			13.42500	86.18753	13.42500	86.15694			133,186,740,000.00		9,920,800	617,005,200
<b>Total TN40 SPOT</b>									<b>133,186,740,000.00</b>		<b>9,920,800</b>	<b>617,005,200</b>
<b>Total For TN40</b>									<b>133,186,740,000.00</b>		<b>9,920,800</b>	<b>617,005,200</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	103.96757	10.75000	103.93783				0.00	0	
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.34463				0.00	0	
<b>Total TNF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF25</b>										<b>0.00</b>	<b>0</b>	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.46543				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			6.08000	102.82755	6.08000	103.74949				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	101.82944				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	101.71836				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	101.73703				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	101.76269				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A3: On 20/06/2026 Spot Bond			8.11000	100.07335	8.11000	100.05162				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.14085				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			10.12000	102.76312	10.12000	102.73541				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	101.14085				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			9.12000	102.78562	9.12000	102.76057				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	100.13660				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	98.11936				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	101.86272				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	101.80716				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.14042				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.14466				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	96.06529				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TSP264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP264</b>										<b>0.00</b>	<b>0</b>	
TSP264 On 08/03/2024 Spot Bond					0.00000	95.53119				0.00	0	
<b>Total TSP265 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP265</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.14300				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	100.75596				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	101.12517				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 25/08/2023 Spot Bond					0.00000	99.93371				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	99.84499				0.00	0	
<b>Total TWC446 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC446</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 06/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TWC447 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC447</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 16/10/2023 Spot Bond					0.00000	101.32517				0.00	0	
<b>Total TWC448 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC448</b>										<b>0.00</b>	<b>0</b>	
TWC44 On 20/10/2023 Spot Bond					0.00000	101.09590				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	100.85577				0.00	0	
<b>Total TWC451 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC451</b>										<b>0.00</b>	<b>0</b>	
TWC45 On 09/11/2023 Spot Bond					0.00000	100.41676				0.00	0	
<b>Total TWC452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC452</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWCJ2 On 09/11/2023 Spot Bond					0.00000	100.51471				0.00	0	
<b>Total TWCJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWCJ28</b>										<b>0.00</b>	<b>0</b>	
TWCM2 On 09/11/2023 Spot Bond					0.00000	100.44125				0.00	0	
<b>Total TWCM28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWCM28</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			11.41000	104.90356	11.41000	104.87194				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.18978				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.20184				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.19259				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.20464				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.18885				0.00	0	
<b>Total UU1A07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A07</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.20744				0.00	0	
<b>Total UU1A08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A08</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond			11.09000	11.09000	11.09000	100.75086				0.00	0	
<b>Total UU1A09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A09</b>										<b>0.00</b>	<b>0</b>	
UU1A1 On 15/05/2024 Spot Bond					0.00000	100.18791				0.00	0	
<b>Total UU1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A10</b>										<b>0.00</b>	<b>0</b>	
UU1A1 On 15/05/2026 Spot Bond					0.00000	100.20464				0.00	0	
<b>Total UU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For UU1A11</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.20744				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.21190				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.21209				0.00	0	
<b>Total UU1B04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B04</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.23161				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.23532				0.00	0	
<b>Total UU1C02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.22975				0.00	0	
<b>Total UU1C03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C03</b>										<b>0.00</b>	<b>0</b>	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.22975				0.00	0	
<b>Total UU1C04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C04</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	99.84889				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.82063				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.65183				0.00	0	
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>										<b>0.00</b>	<b>0</b>	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.29861				0.00	0	
<b>Total VKE19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE19</b>										<b>0.00</b>	<b>0</b>	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.30222				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total VKE20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE20</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>1.56e+017</b>	<b>256,929,124,800</b>	<b>534,153,856,60</b>
<b>Total for SPOT :</b>										<b>1.56e+017</b>	<b>256,929,124,800</b>	<b>534,153,856,60</b>
<b>Total Futures</b>										<b>1.56e+017</b>	<b>256,929,172,148</b>	<b>534,155,181,20</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>110,87</b>
<b>Grand Total:</b>										<b>1.56e+017</b>	<b>256,929,172,148</b>	<b>534,155,292,10</b>