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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/05/2025 TO 05/05/2025

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/05/05	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/05	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/05	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/05	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/05	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/05	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/05	2029	08/05/2025		Bond Future	136.5221	136.5221	136.4234	136.4234	0.072	0.0000
2025/05/05	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	2029	08/05/2025	137.85 Put	Bond Future	1327.8600	1.3279	1426.6400	1.4266	7.439	0.0000
2025/05/05	2029	07/08/2025		Bond Future	139.1860	139.1860	139.0854	139.0854	0.072	0.0000
2025/05/05	2029	07/08/2025	137.41 Call	Bond Future	1776.0400	1.7760	1675.4400	1.6754	5.664	0.0000
2025/05/05	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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3,723
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5,676
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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/05/05	2029	06/11/2025		Bond Future	140.4569	140.4569	140.3546	140.3546	0.073	0.0000
2025/05/05	2029	06/11/2025	139.79 Call	Bond Future	666.9200	0.6669	564.5800	0.5646	15.345	0.0000
2025/05/05	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	2029	05/02/2026		Bond Future	143.1148	143.1148	143.0110	143.0110	0.072	0.0000
2025/05/05	2029	05/02/2026	140.11 Call	Bond Future	3004.7700	3.0048	2901.0300	2.9010	3.453	0.0000
2025/05/05	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	2029	07/05/2026		Bond Future	144.3186	144.3186	144.2133	144.2133	0.073	0.0000
2025/05/05	2029	07/05/2026	141.82 Call	Bond Future	2498.6300	2.4986	2393.3000	2.3933	4.216	0.0000
2025/05/05	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	2030	08/05/2025	8.95 Put	Bond Future	201.4300	0.2014	128.3400	0.1283	36.286	0.0000
2025/05/05	2030	08/05/2025	8.95 Call	Bond Future	665.6500	0.6657	502.3000	0.5023	24.540	0.0000
2025/05/05	2030	08/05/2025	9.45 Put	Bond Future	2.9400	0.0029	0.1200	0.0001	95.918	0.0000
2025/05/05	2030	08/05/2025	9.45 Call	Bond Future	2295.1900	2.2952	2202.1100	2.2021	4.055	0.0000
2025/05/05	2030	08/05/2025	8.72 Put	Bond Future	618.3900	0.6184	581.9200	0.5819	5.898	0.0000
2025/05/05	2030	08/05/2025	8.72 Call	Bond Future	227.1500	0.2272	100.4200	0.1004	55.791	0.0000
2025/05/05	2030	08/05/2025	9.22 Put	Bond Future	28.8000	0.0288	6.0700	0.0061	78.924	0.0000
2025/05/05	2030	08/05/2025	9.22 Call	Bond Future	1485.4900	1.4855	1372.5000	1.3725	7.606	0.0000
2025/05/05	2030	08/05/2025	9.54 Call	Bond Future	2617.7600	2.6178	2526.5100	2.5265	3.486	0.0000
2025/05/05	2030	08/05/2025	9.54 Put	Bond Future	1.0100	0.0010	0.0200	0.0000	98.020	0.0000
2025/05/05	2030	08/05/2025	8.68 Put	Bond Future	720.7800	0.7208	700.0300	0.7000	2.879	0.0000
2025/05/05	2030	08/05/2025	8.68 Call	Bond Future	179.8100	0.1798	68.8000	0.0688	61.737	0.0000
2025/05/05	2030	08/05/2025	9.18 Put	Bond Future	40.3000	0.0403	10.5500	0.0106	73.821	0.0000
2025/05/05	2030	08/05/2025	9.18 Call	Bond Future	1350.7500	1.3508	1230.7400	1.2307	8.885	0.0000
2025/05/05	2030	08/05/2025	9.99 Call	Bond Future	4218.8900	4.2189	4128.6300	4.1286	2.139	0.0000
2025/05/05	2030	08/05/2025	9.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	2030	08/05/2025	12.28 Call	Bond Future	11870.6900	11.8707	11780.4300	11.7804	0.760	0.0000
2025/05/05	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	2030	08/05/2025	10.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	2030	08/05/2025	10.69 Call	Bond Future	6644.9900	6.6450	6554.7300	6.5547	1.358	0.0000
2025/05/05	2030	08/05/2025		Bond Future	8.8249	99.1048	8.8492	99.0145	0.275	0.0000
2025/05/05	2030	08/05/2025	9.93 Call	Bond Future	4007.2200	4.0072	3916.9600	3.9170	2.252	0.0000
2025/05/05	2030	08/05/2025	9.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	2030	08/05/2025	11.86 Call	Bond Future	10527.5400	10.5275	10437.2800	10.4373	0.857	0.0000
2025/05/05	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	2030	08/05/2025	10.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	2030	08/05/2025	10.31 Call	Bond Future	5337.8100	5.3378	5247.5500	5.2476	1.691	0.0000
2025/05/05	2030	07/08/2025	12.12 Call	Bond Future	10648.0300	10.6480	10556.0500	10.5561	0.864	0.0000
2025/05/05	2030	07/08/2025	12.12 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/05/05	2030	07/08/2025	10.48 Put	Bond Future	23.5600	0.0236	23.2900	0.0233	1.146	0.0000	0.0000
2025/05/05	2030	07/08/2025	10.48 Call	Bond Future	5443.0300	5.4430	5350.7900	5.3508	1.695	0.0000	0.0000
2025/05/05	2030	07/08/2025		Bond Future	8.8980	97.0038	8.9239	96.9118	0.291	0.0000	0.0000
2025/05/05	2030	07/08/2025	11.11 Call	Bond Future	7475.4300	7.4754	7383.3500	7.3834	1.232	0.0000	0.0000
2025/05/05	2030	07/08/2025	11.11 Put	Bond Future	2.2500	0.0023	2.1400	0.0021	4.889	0.0000	0.0000
2025/05/05	2030	07/08/2025	8.72 Put	Bond Future	1252.7100	1.2527	1295.8900	1.2959	3.447	0.0000	0.0000
2025/05/05	2030	07/08/2025	8.72 Call	Bond Future	618.4400	0.6184	569.6500	0.5697	7.889	0.0000	0.0000
2025/05/05	2030	07/08/2025	9.22 Put	Bond Future	486.2600	0.4863	502.2100	0.5022	3.280	0.0000	0.0000
2025/05/05	2030	07/08/2025	9.22 Call	Bond Future	1620.7100	1.6207	1544.6900	1.5447	4.691	0.0000	0.0000
2025/05/05	2030	07/08/2025	9.81 Call	Bond Future	3299.1300	3.2991	3209.5000	3.2095	2.717	0.0000	0.0000
2025/05/05	2030	07/08/2025	9.81 Put	Bond Future	128.0700	0.1281	130.4100	0.1304	1.827	0.0000	0.0000
2025/05/05	2030	06/11/2025	8.72 Put	Bond Future	1704.5500	1.7046	1752.0400	1.7520	2.786	0.0000	0.0000
2025/05/05	2030	06/11/2025	8.72 Call	Bond Future	853.6400	0.8536	807.6000	0.8076	5.393	0.0000	0.0000
2025/05/05	2030	06/11/2025	9.22 Put	Bond Future	927.1500	0.9272	954.1800	0.9542	2.915	0.0000	0.0000
2025/05/05	2030	06/11/2025	9.22 Call	Bond Future	1766.7600	1.7668	1700.2600	1.7003	3.764	0.0000	0.0000
2025/05/05	2030	06/11/2025	10.08 Call	Bond Future	3952.2000	3.9522	3865.9700	3.8660	2.182	0.0000	0.0000
2025/05/05	2030	06/11/2025	10.08 Put	Bond Future	288.2400	0.2882	295.5400	0.2955	2.533	0.0000	0.0000
2025/05/05	2030	06/11/2025		Bond Future	8.9703	98.8698	8.9980	98.7763	0.309	0.0000	0.0000
2025/05/05	2030	06/11/2025	9.54 Call	Bond Future	2511.5100	2.5115	2435.3600	2.4354	3.032	0.0000	0.0000
2025/05/05	2030	06/11/2025	9.54 Put	Bond Future	608.8300	0.6088	626.2100	0.6262	2.855	0.0000	0.0000
2025/05/05	2030	05/02/2026		Bond Future	9.0714	96.7086	9.1010	96.6137	0.327	0.0000	0.0000
2025/05/05	2030	05/02/2026	9.49 Call	Bond Future	2332.1800	2.3322	2263.8200	2.2638	2.931	0.0000	0.0000
2025/05/05	2030	05/02/2026	9.49 Put	Bond Future	1002.4300	1.0024	1028.9900	1.0290	2.650	0.0000	0.0000
2025/05/05	2030	07/05/2026		Bond Future	9.2034	98.4896	9.2352	98.3933	0.346	0.0000	0.0000
2025/05/05	2030	07/05/2026	9.39 Call	Bond Future	2022.8200	2.0228	1962.3100	1.9623	2.991	0.0000	0.0000
2025/05/05	2030	07/05/2026	9.39 Put	Bond Future	1460.7300	1.4607	1496.5200	1.4965	2.450	0.0000	0.0000
2025/05/05	2032	08/05/2025	9.40 Put	Bond Future	1465.8500	1.4659	1525.9200	1.5259	4.098	0.0000	0.0000
2025/05/05	2032	08/05/2025	9.40 Call	Bond Future	33.3800	0.0334	3.7900	0.0038	88.646	0.0000	0.0000
2025/05/05	2032	08/05/2025	9.90 Put	Bond Future	90.2200	0.0902	37.9600	0.0380	57.925	0.0000	0.0000
2025/05/05	2032	08/05/2025	9.90 Call	Bond Future	1021.7300	1.0217	879.8100	0.8798	13.890	0.0000	0.0000
2025/05/05	2032	08/05/2025	10.28 Call	Bond Future	2679.0600	2.6791	2588.5400	2.5885	3.379	0.0000	0.0000
2025/05/05	2032	08/05/2025	10.28 Put	Bond Future	0.8700	0.0009	0.0100	0.0000	98.851	0.0000	0.0000
2025/05/05	2032	08/05/2025	9.42 Put	Bond Future	1377.6300	1.3776	1431.6200	1.4316	3.919	0.0000	0.0000
2025/05/05	2032	08/05/2025	9.42 Call	Bond Future	41.1800	0.0412	5.5100	0.0055	86.620	0.0000	0.0000
2025/05/05	2032	08/05/2025	9.92 Put	Bond Future	75.2500	0.0753	28.5500	0.0286	62.060	0.0000	0.0000
2025/05/05	2032	08/05/2025	9.92 Call	Bond Future	1099.7500	1.0998	963.3900	0.9634	12.399	0.0000	0.0000
2025/05/05	2032	08/05/2025	10.97 Call	Bond Future	5743.5800	5.7436	5653.9200	5.6539	1.561	0.0000	0.0000
2025/05/05	2032	08/05/2025	10.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/05/05	2032	08/05/2025		Bond Future	9.7011	93.7871	9.7201	93.6975	0.196	0.0000
2025/05/05	2032	08/05/2025	10.91 Call	Bond Future	5482.3300	5.4823	5392.6700	5.3927	1.635	0.0000
2025/05/05	2032	08/05/2025	10.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	2032	07/08/2025		Bond Future	9.7946	95.5939	9.8146	95.5025	0.204	0.0000
2025/05/05	2032	07/08/2025	12.01 Call	Bond Future	9469.1600	9.4692	9377.3300	9.3773	0.970	0.0000
2025/05/05	2032	07/08/2025	12.01 Put	Bond Future	6.6600	0.0067	6.2200	0.0062	6.607	0.0000
2025/05/05	2032	07/08/2025	9.40 Put	Bond Future	2378.4100	2.3784	2427.7000	2.4277	2.072	0.0000
2025/05/05	2032	07/08/2025	9.40 Call	Bond Future	552.9100	0.5529	510.8100	0.5108	7.614	0.0000
2025/05/05	2032	07/08/2025	9.90 Put	Bond Future	1099.6300	1.0996	1119.4300	1.1194	1.801	0.0000
2025/05/05	2032	07/08/2025	9.90 Call	Bond Future	1579.9800	1.5800	1508.3900	1.5084	4.531	0.0000
2025/05/05	2032	07/08/2025	10.59 Call	Bond Future	3847.4700	3.8475	3756.8100	3.7568	2.356	0.0000
2025/05/05	2032	07/08/2025	10.59 Put	Bond Future	300.2900	0.3003	301.0200	0.3010	0.243	0.0000
2025/05/05	2032	06/11/2025	9.40 Put	Bond Future	3073.8600	3.0739	3126.2500	3.1263	1.704	0.0000
2025/05/05	2032	06/11/2025	9.40 Call	Bond Future	838.5600	0.8386	797.9900	0.7980	4.838	0.0000
2025/05/05	2032	06/11/2025	9.90 Put	Bond Future	1809.3500	1.8094	1840.7000	1.8407	1.733	0.0000
2025/05/05	2032	06/11/2025	9.90 Call	Bond Future	1819.8400	1.8198	1758.2300	1.7582	3.385	0.0000
2025/05/05	2032	06/11/2025	10.89 Call	Bond Future	4806.8800	4.8069	4720.5100	4.7205	1.797	0.0000
2025/05/05	2032	06/11/2025	10.89 Put	Bond Future	543.9600	0.5440	550.5500	0.5506	1.211	0.0000
2025/05/05	2032	06/11/2025		Bond Future	9.8976	93.2714	9.9187	93.1785	0.212	0.0000
2025/05/05	2032	06/11/2025	10.42 Call	Bond Future	3257.4800	3.2575	3179.7100	3.1797	2.387	0.0000
2025/05/05	2032	06/11/2025	10.42 Put	Bond Future	981.9400	0.9819	997.1300	0.9971	1.547	0.0000
2025/05/05	2032	05/02/2026		Bond Future	10.0232	95.0130	10.0452	94.9188	0.220	0.0000
2025/05/05	2032	05/02/2026	10.16 Call	Bond Future	2510.8000	2.5108	2447.1000	2.4471	2.537	0.0000
2025/05/05	2032	05/02/2026	10.16 Put	Bond Future	1928.2100	1.9282	1958.7800	1.9588	1.585	0.0000
2025/05/05	2032	07/05/2026		Bond Future	10.1642	92.6036	10.1875	92.5079	0.229	0.0000
2025/05/05	2032	07/05/2026	10.14 Call	Bond Future	2345.9200	2.3459	2288.0600	2.2881	2.466	0.0000
2025/05/05	2032	07/05/2026	10.14 Put	Bond Future	2445.8200	2.4458	2483.6500	2.4837	1.547	0.0000
2025/05/05	2033	08/05/2025		Bond Future	127.6580	127.6580	127.6852	127.6852	0.021	0.0000
2025/05/05	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	2033	08/05/2025	130.62 Put	Bond Future	2962.0500	2.9621	2934.7800	2.9348	0.921	0.0000
2025/05/05	2033	07/08/2025		Bond Future	130.1488	130.1488	130.1767	130.1767	0.021	0.0000
2025/05/05	2033	07/08/2025	128.65 Call	Bond Future	1498.8100	1.4988	1526.6900	1.5267	1.860	0.0000
2025/05/05	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	2033	06/11/2025		Bond Future	131.1437	131.1437	131.1723	131.1723	0.022	0.0000
2025/05/05	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	2033	06/11/2025	133.14 Put	Bond Future	1996.3200	1.9963	1967.7000	1.9677	1.434	0.0000
2025/05/05	2033	05/02/2026		Bond Future	133.6254	133.6254	133.6550	133.6550	0.022	0.0000
2025/05/05	2033	05/02/2026	132.88 Call	Bond Future	745.4100	0.7454	775.0400	0.7750	3.975	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/05/05	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	2033	07/05/2026		Bond Future	134.5497	134.5497	134.5803	134.5803	0.023	0.0000	0.0000
2025/05/05	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	2033	07/05/2026	135.16 Put	Bond Future	610.2800	0.6103	579.7000	0.5797	5.011	0.0000	0.0000
2025/05/05	2037	08/05/2025	10.50 Put	Bond Future	4017.5200	4.0175	4063.2500	4.0633	1.138	0.0000	0.0000
2025/05/05	2037	08/05/2025	10.50 Call	Bond Future	2.9200	0.0029	0.0400	0.0000	98.630	0.0000	0.0000
2025/05/05	2037	08/05/2025	11.00 Put	Bond Future	1300.4800	1.3005	1210.2300	1.2102	6.940	0.0000	0.0000
2025/05/05	2037	08/05/2025	11.00 Call	Bond Future	228.1300	0.2281	89.2700	0.0893	60.869	0.0000	0.0000
2025/05/05	2037	08/05/2025	11.46 Call	Bond Future	1644.7200	1.6447	1508.7100	1.5087	8.269	0.0000	0.0000
2025/05/05	2037	08/05/2025	11.46 Put	Bond Future	132.1800	0.1322	44.7800	0.0448	66.122	0.0000	0.0000
2025/05/05	2037	08/05/2025	12.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	2037	08/05/2025	12.55 Call	Bond Future	7204.3500	7.2044	7155.7400	7.1557	0.675	0.0000	0.0000
2025/05/05	2037	08/05/2025	13.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	2037	08/05/2025	13.30 Call	Bond Future	10795.0100	10.7950	10746.4000	10.7464	0.450	0.0000	0.0000
2025/05/05	2037	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	2037	08/05/2025	13.35 Call	Bond Future	11025.5700	11.0256	10976.9600	10.9770	0.441	0.0000	0.0000
2025/05/05	2037	08/05/2025		Bond Future	11.1884	85.0476	11.1970	84.9990	0.077	0.0000	0.0000
2025/05/05	2037	08/05/2025	12.25 Call	Bond Future	5695.8900	5.6959	5647.2500	5.6473	0.854	0.0000	0.0000
2025/05/05	2037	08/05/2025	12.25 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/05	2037	07/08/2025	11.45 Call	Bond Future	2096.3500	2.0964	2041.6100	2.0416	2.611	0.0000	0.0000
2025/05/05	2037	07/08/2025	11.45 Put	Bond Future	1363.2800	1.3633	1358.0700	1.3581	0.382	0.0000	0.0000
2025/05/05	2037	07/08/2025	12.17 Call	Bond Future	4929.1700	4.9292	4869.6800	4.8697	1.207	0.0000	0.0000
2025/05/05	2037	07/08/2025	12.17 Put	Bond Future	397.9100	0.3979	387.9500	0.3880	2.503	0.0000	0.0000
2025/05/05	2037	07/08/2025	11.42 Call	Bond Future	1998.6400	1.9986	1944.5900	1.9446	2.704	0.0000	0.0000
2025/05/05	2037	07/08/2025	11.42 Put	Bond Future	1429.4600	1.4295	1424.9400	1.4249	0.316	0.0000	0.0000
2025/05/05	2037	07/08/2025	10.55 Put	Bond Future	4633.5600	4.6336	4664.5200	4.6645	0.668	0.0000	0.0000
2025/05/05	2037	07/08/2025	10.55 Call	Bond Future	242.5800	0.2426	224.0100	0.2240	7.655	0.0000	0.0000
2025/05/05	2037	07/08/2025		Bond Future	11.3165	82.4252	11.3254	82.3757	0.079	0.0000	0.0000
2025/05/05	2037	07/08/2025	13.01 Call	Bond Future	8734.5400	8.7345	8680.2000	8.6802	0.622	0.0000	0.0000
2025/05/05	2037	07/08/2025	13.01 Put	Bond Future	81.8700	0.0819	77.0600	0.0771	5.875	0.0000	0.0000
2025/05/05	2037	07/08/2025	10.50 Put	Bond Future	4891.7400	4.8917	4924.7900	4.9248	0.676	0.0000	0.0000
2025/05/05	2037	07/08/2025	10.50 Call	Bond Future	203.0800	0.2031	186.6000	0.1866	8.115	0.0000	0.0000
2025/05/05	2037	07/08/2025	11.00 Put	Bond Future	2655.4300	2.6554	2665.5500	2.6656	0.381	0.0000	0.0000
2025/05/05	2037	07/08/2025	11.00 Call	Bond Future	880.9500	0.8810	841.5400	0.8415	4.474	0.0000	0.0000
2025/05/05	2037	07/08/2025	11.83 Call	Bond Future	3496.0600	3.4961	3436.4800	3.4365	1.704	0.0000	0.0000
2025/05/05	2037	07/08/2025	11.83 Put	Bond Future	726.5500	0.7266	716.5000	0.7165	1.383	0.0000	0.0000
2025/05/05	2037	07/08/2025	10.64 Put	Bond Future	4186.4500	4.1865	4213.4000	4.2134	0.644	0.0000	0.0000
2025/05/05	2037	07/08/2025	10.64 Call	Bond Future	327.7400	0.3277	305.1600	0.3052	6.890	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/05/05	2037	07/08/2025	11.82 Call	Bond Future	3455.9800	3.4560	3396.4400	3.3964	1.723	0.0000	0.0000
2025/05/05	2037	07/08/2025	11.82 Put	Bond Future	739.1400	0.7391	729.1300	0.7291	1.354	0.0000	0.0000
2025/05/05	2037	07/08/2025	11.07 Call	Bond Future	1032.5500	1.0326	990.1300	0.9901	4.108	0.0000	0.0000
2025/05/05	2037	07/08/2025	11.07 Put	Bond Future	2409.9400	2.4099	2417.0500	2.4171	0.295	0.0000	0.0000
2025/05/05	2037	07/08/2025	10.34 Put	Bond Future	5761.8600	5.7619	5800.6200	5.8006	0.673	0.0000	0.0000
2025/05/05	2037	07/08/2025	10.34 Call	Bond Future	111.0400	0.1110	100.2700	0.1003	9.699	0.0000	0.0000
2025/05/05	2037	06/11/2025	10.50 Put	Bond Future	5816.9000	5.8169	5847.8000	5.8478	0.531	0.0000	0.0000
2025/05/05	2037	06/11/2025	10.50 Call	Bond Future	481.0700	0.4811	461.6400	0.4616	4.039	0.0000	0.0000
2025/05/05	2037	06/11/2025	11.00 Put	Bond Future	3720.2400	3.7202	3736.5000	3.7365	0.437	0.0000	0.0000
2025/05/05	2037	06/11/2025	11.00 Call	Bond Future	1271.8900	1.2719	1237.8200	1.2378	2.679	0.0000	0.0000
2025/05/05	2037	06/11/2025	12.16 Call	Bond Future	4865.2500	4.8653	4811.0600	4.8111	1.114	0.0000	0.0000
2025/05/05	2037	06/11/2025	12.16 Put	Bond Future	1108.3700	1.1084	1104.5100	1.1045	0.348	0.0000	0.0000
2025/05/05	2037	06/11/2025		Bond Future	11.4430	84.0107	11.4523	83.9604	0.081	0.0000	0.0000
2025/05/05	2037	06/11/2025	11.63 Call	Bond Future	2973.2600	2.9733	2924.8900	2.9249	1.627	0.0000	0.0000
2025/05/05	2037	06/11/2025	11.63 Put	Bond Future	1969.2800	1.9693	1971.2400	1.9712	0.100	0.0000	0.0000
2025/05/05	2037	05/02/2026	12.73 Call	Bond Future	6815.3200	6.8153	6762.5400	6.7625	0.774	0.0000	0.0000
2025/05/05	2037	05/02/2026	12.73 Put	Bond Future	1072.4400	1.0724	1070.5700	1.0706	0.174	0.0000	0.0000
2025/05/05	2037	05/02/2026	11.40 Put	Bond Future	3369.3200	3.3693	3381.7200	3.3817	0.368	0.0000	0.0000
2025/05/05	2037	05/02/2026	11.40 Call	Bond Future	2363.6300	2.3636	2325.1200	2.3251	1.629	0.0000	0.0000
2025/05/05	2037	05/02/2026	12.27 Call	Bond Future	5105.8700	5.1059	5055.8300	5.0558	0.980	0.0000	0.0000
2025/05/05	2037	05/02/2026	12.27 Put	Bond Future	1606.1200	1.6061	1606.9900	1.6070	0.054	0.0000	0.0000
2025/05/05	2037	05/02/2026	10.90 Put	Bond Future	5016.7300	5.0167	5039.5200	5.0395	0.454	0.0000	0.0000
2025/05/05	2037	05/02/2026	10.90 Call	Bond Future	1255.8900	1.2559	1227.7700	1.2278	2.239	0.0000	0.0000
2025/05/05	2037	05/02/2026	11.86 Call	Bond Future	3710.1600	3.7102	3664.3900	3.6644	1.234	0.0000	0.0000
2025/05/05	2037	05/02/2026	11.86 Put	Bond Future	2289.5100	2.2895	2294.6500	2.2947	0.225	0.0000	0.0000
2025/05/05	2037	05/02/2026	11.36 Call	Bond Future	2260.1600	2.2602	2222.4000	2.2224	1.671	0.0000	0.0000
2025/05/05	2037	05/02/2026	11.36 Put	Bond Future	3481.6700	3.4817	3494.8200	3.4948	0.378	0.0000	0.0000
2025/05/05	2037	05/02/2026	10.65 Put	Bond Future	6047.5300	6.0475	6075.8600	6.0759	0.468	0.0000	0.0000
2025/05/05	2037	05/02/2026	10.65 Call	Bond Future	861.1300	0.8611	838.5500	0.8386	2.622	0.0000	0.0000
2025/05/05	2037	05/02/2026		Bond Future	11.5883	81.3210	11.5980	81.2701	0.083	0.0000	0.0000
2025/05/05	2037	05/02/2026	11.20 Call	Bond Future	1871.2400	1.8712	1836.6500	1.8367	1.849	0.0000	0.0000
2025/05/05	2037	05/02/2026	11.20 Put	Bond Future	3963.9300	3.9639	3980.2500	3.9803	0.412	0.0000	0.0000
2025/05/05	2037	07/05/2026		Bond Future	11.7494	82.8175	11.7594	82.7659	0.085	0.0000	0.0000
2025/05/05	2037	07/05/2026	11.32 Call	Bond Future	2255.9500	2.2560	2222.1600	2.2222	1.498	0.0000	0.0000
2025/05/05	2037	07/05/2026	11.32 Put	Bond Future	4520.3400	4.5203	4538.1000	4.5381	0.393	0.0000	0.0000
2025/05/05	2038	08/05/2025		Bond Future	138.7586	138.7586	138.4265	138.4265	0.239	0.0000	0.0000
2025/05/05	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	2038	08/05/2025	139.68 Put	Bond Future	921.4300	0.9214	1253.5000	1.2535	36.039	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/05/05	2038	07/08/2025		Bond Future	139.3314	139.3314	138.9930	0.243	0.0000	0.0000
2025/05/05	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	2038	07/08/2025	139.56 Put	Bond Future	228.5800	0.2286	566.9900	0.5670	148.049	0.0000
2025/05/05	2038	06/11/2025		Bond Future	142.0456	142.0456	141.7009	0.243	0.0000	0.0000
2025/05/05	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	2038	06/11/2025	143.88 Put	Bond Future	1834.3600	1.8344	2179.1200	2.1791	18.795	0.0000
2025/05/05	2038	05/02/2026		Bond Future	142.5571	142.5571	142.2062	0.246	0.0000	0.0000
2025/05/05	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	2038	05/02/2026	143.20 Put	Bond Future	642.9400	0.6429	993.8500	0.9939	54.579	0.0000
2025/05/05	2038	07/05/2026		Bond Future	145.2187	145.2187	144.8617	0.246	0.0000	0.0000
2025/05/05	2038	07/05/2026	144.53 Call	Bond Future	688.7400	0.6887	331.7400	0.3317	51.834	0.0000
2025/05/05	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	2040	08/05/2025	13.43 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	2040	08/05/2025	13.43 Call	Bond Future	9768.0200	9.7680	9596.9900	9.5970	1.751	0.0000
2025/05/05	2040	08/05/2025	12.75 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/05/05	2040	08/05/2025	12.75 Call	Bond Future	6292.1600	6.2922	6121.1200	6.1211	2.718	0.0000
2025/05/05	2040	08/05/2025	13.50 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	2040	08/05/2025	13.50 Call	Bond Future	10111.6600	10.1117	9940.6300	9.9406	1.691	0.0000
2025/05/05	2040	08/05/2025		Bond Future	11.6338	84.1514	11.6624	83.9804	0.246	0.0000
2025/05/05	2040	08/05/2025	12.63 Call	Bond Future	5651.9500	5.6520	5480.8400	5.4808	3.027	0.0000
2025/05/05	2040	08/05/2025	12.63 Put	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0.0000
2025/05/05	2040	07/08/2025	12.60 Call	Bond Future	5117.5000	5.1175	4952.5000	4.9525	3.224	0.0000
2025/05/05	2040	07/08/2025	12.60 Put	Bond Future	447.6900	0.4477	456.9600	0.4570	2.071	0.0000
2025/05/05	2040	07/08/2025	11.00 Put	Bond Future	4961.7200	4.9617	5101.5900	5.1016	2.819	0.0000
2025/05/05	2040	07/08/2025	11.00 Call	Bond Future	256.2300	0.2562	221.8300	0.2218	13.425	0.0000
2025/05/05	2040	07/08/2025	11.70 Put	Bond Future	1982.2600	1.9823	2047.7600	2.0478	3.304	0.0000
2025/05/05	2040	07/08/2025	11.70 Call	Bond Future	1580.4700	1.5805	1471.7000	1.4717	6.882	0.0000
2025/05/05	2040	07/08/2025	12.40 Call	Bond Future	4221.0800	4.2211	4062.7800	4.0628	3.750	0.0000
2025/05/05	2040	07/08/2025	12.40 Put	Bond Future	636.0200	0.6360	651.9900	0.6520	2.511	0.0000
2025/05/05	2040	07/08/2025	10.80 Put	Bond Future	6119.7300	6.1197	6274.3500	6.2744	2.527	0.0000
2025/05/05	2040	07/08/2025	10.80 Call	Bond Future	122.3200	0.1223	102.6700	0.1027	16.064	0.0000
2025/05/05	2040	07/08/2025	11.40 Put	Bond Future	3036.9900	3.0370	3135.1900	3.1352	3.233	0.0000
2025/05/05	2040	07/08/2025	11.40 Call	Bond Future	831.2200	0.8312	755.1500	0.7552	9.152	0.0000
2025/05/05	2040	07/08/2025	12.00 Call	Bond Future	2587.4300	2.5874	2451.9700	2.4520	5.235	0.0000
2025/05/05	2040	07/08/2025	12.00 Put	Bond Future	1243.4100	1.2434	1282.2200	1.2822	3.121	0.0000
2025/05/05	2040	07/08/2025	11.10 Put	Bond Future	4428.4200	4.4284	4558.9600	4.5590	2.948	0.0000
2025/05/05	2040	07/08/2025	11.10 Call	Bond Future	358.2400	0.3582	314.5100	0.3145	12.207	0.0000
2025/05/05	2040	07/08/2025		Bond Future	11.7682	81.2611	11.7979	81.0868	0.253	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/05/05	2040	07/08/2025	13.29 Call	Bond Future	8366.2000	8.3662	8191.9400	8.1919	2.083	0.0000	0.0000
2025/05/05	2040	07/08/2025	13.29 Put	Bond Future	127.3800	0.1274	127.3900	0.1274	0.008	0.0000	0.0000
2025/05/05	2040	06/11/2025		Bond Future	11.9005	82.8240	11.9313	82.6466	0.259	0.0000	0.0000
2025/05/05	2040	06/11/2025	11.84 Call	Bond Future	2373.5400	2.3735	2266.6700	2.2667	4.503	0.0000	0.0000
2025/05/05	2040	06/11/2025	11.84 Put	Bond Future	2723.0300	2.7230	2793.6100	2.7936	2.592	0.0000	0.0000
2025/05/05	2040	05/02/2026	13.23 Call	Bond Future	7384.1600	7.3842	7228.8100	7.2288	2.104	0.0000	0.0000
2025/05/05	2040	05/02/2026	13.23 Put	Bond Future	1129.2800	1.1293	1154.3400	1.1543	2.219	0.0000	0.0000
2025/05/05	2040	05/02/2026	11.82 Put	Bond Future	3737.9900	3.7380	3822.0800	3.8221	2.250	0.0000	0.0000
2025/05/05	2040	05/02/2026	11.82 Call	Bond Future	2420.6600	2.4207	2324.3400	2.3243	3.979	0.0000	0.0000
2025/05/05	2040	05/02/2026		Bond Future	12.0507	79.8616	12.0828	79.6812	0.266	0.0000	0.0000
2025/05/05	2040	05/02/2026	11.49 Call	Bond Future	1614.4500	1.6145	1538.3300	1.5383	4.715	0.0000	0.0000
2025/05/05	2040	05/02/2026	11.49 Put	Bond Future	4873.2600	4.8733	4977.5500	4.9776	2.140	0.0000	0.0000
2025/05/05	2040	07/05/2026		Bond Future	12.2151	81.3308	12.2484	81.1474	0.273	0.0000	0.0000
2025/05/05	2040	07/05/2026	11.67 Call	Bond Future	2157.3300	2.1573	2074.8900	2.0749	3.821	0.0000	0.0000
2025/05/05	2040	07/05/2026	11.67 Put	Bond Future	5252.6500	5.2527	5353.6400	5.3536	1.923	0.0000	0.0000
2025/05/05	2044	08/05/2025	11.76 Call	Bond Future	470.0100	0.4700	217.2900	0.2173	53.769	0.0000	0.0000
2025/05/05	2044	08/05/2025	11.76 Put	Bond Future	918.1900	0.9182	868.8300	0.8688	5.376	0.0000	0.0000
2025/05/05	2044	08/05/2025	11.35 Put	Bond Future	3049.6700	3.0497	3228.1800	3.2282	5.853	0.0000	0.0000
2025/05/05	2044	08/05/2025	11.35 Call	Bond Future	26.2300	0.0262	1.3800	0.0014	94.739	0.0000	0.0000
2025/05/05	2044	08/05/2025	10.85 Put	Bond Future	6354.7900	6.3548	6558.0900	6.5581	3.199	0.0000	0.0000
2025/05/05	2044	08/05/2025	10.85 Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/05	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	2044	08/05/2025	Put	Bond Future	20594.2300	20.5942	20797.5900	20.7976	0.987	0.0000	0.0000
2025/05/05	2044	08/05/2025		Bond Future	11.8336	79.4058	11.8672	79.2024	0.284	0.0000	0.0000
2025/05/05	2044	08/05/2025	12.72 Call	Bond Future	5081.3300	5.0813	4877.5900	4.8776	4.010	0.0000	0.0000
2025/05/05	2044	08/05/2025	12.72 Put	Bond Future	0.3800	0.0004	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/05	2044	08/05/2025	12.40 Call	Bond Future	3325.0000	3.3250	3109.6900	3.1097	6.475	0.0000	0.0000
2025/05/05	2044	08/05/2025	12.40 Put	Bond Future	13.2500	0.0133	1.3000	0.0013	90.189	0.0000	0.0000
2025/05/05	2044	08/05/2025	11.65 Call	Bond Future	254.8300	0.2548	79.3400	0.0793	68.866	0.0000	0.0000
2025/05/05	2044	08/05/2025	11.65 Put	Bond Future	1380.6600	1.3807	1408.5300	1.4085	2.019	0.0000	0.0000
2025/05/05	2044	08/05/2025	10.92 Put	Bond Future	5875.3300	5.8753	6078.5300	6.0785	3.459	0.0000	0.0000
2025/05/05	2044	08/05/2025	10.92 Call	Bond Future	0.1600	0.0002	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/05	2044	07/08/2025		Bond Future	11.9651	76.5493	12.0000	76.3421	0.292	0.0000	0.0000
2025/05/05	2044	07/08/2025	13.34 Call	Bond Future	7706.2600	7.7063	7502.2100	7.5022	2.648	0.0000	0.0000
2025/05/05	2044	07/08/2025	13.34 Put	Bond Future	194.9200	0.1949	198.1400	0.1981	1.652	0.0000	0.0000
2025/05/05	2044	07/08/2025	12.20 Call	Bond Future	2689.9100	2.6899	2533.1200	2.5331	5.829	0.0000	0.0000
2025/05/05	2044	07/08/2025	12.20 Put	Bond Future	1313.8300	1.3138	1364.3100	1.3643	3.842	0.0000	0.0000
2025/05/05	2044	07/08/2025	11.85 Put	Bond Future	2216.5600	2.2166	2303.5300	2.3035	3.924	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/05/05	2044	07/08/2025	11.30 Put	Bond Future	4528.1000	4.5281	4683.1600	4.6832	3.424	0.0000	0.0000
2025/05/05	2044	07/08/2025	11.30 Call	Bond Future	401.9600	0.4020	349.7500	0.3498	12.989	0.0000	0.0000
2025/05/05	2044	07/08/2025	10.63 Put	Bond Future	8680.9900	8.6810	8882.3000	8.8823	2.319	0.0000	0.0000
2025/05/05	2044	07/08/2025	10.63 Call	Bond Future	25.7700	0.0258	19.8100	0.0198	23.128	0.0000	0.0000
2025/05/05	2044	07/08/2025	11.85 Call	Bond Future	1527.2500	1.5273	1406.9500	1.4070	7.877	0.0000	0.0000
2025/05/05	2044	06/11/2025	12.20 Call	Bond Future	2932.6200	2.9326	2796.1500	2.7962	4.654	0.0000	0.0000
2025/05/05	2044	06/11/2025	12.20 Put	Bond Future	2318.1400	2.3181	2392.7600	2.3928	3.219	0.0000	0.0000
2025/05/05	2044	06/11/2025		Bond Future	12.0941	78.0217	12.1303	77.8106	0.300	0.0000	0.0000
2025/05/05	2044	06/11/2025	11.88 Call	Bond Future	1952.1400	1.9521	1841.5900	1.8416	5.663	0.0000	0.0000
2025/05/05	2044	06/11/2025	11.88 Put	Bond Future	3219.2300	3.2192	3319.7700	3.3198	3.123	0.0000	0.0000
2025/05/05	2044	05/02/2026		Bond Future	12.2397	75.0948	12.2773	74.8800	0.307	0.0000	0.0000
2025/05/05	2044	05/02/2026	11.56 Call	Bond Future	1450.0900	1.4501	1369.2300	1.3692	5.576	0.0000	0.0000
2025/05/05	2044	05/02/2026	11.56 Put	Bond Future	5508.0000	5.5080	5641.9400	5.6419	2.432	0.0000	0.0000
2025/05/05	2044	07/05/2026		Bond Future	12.3979	76.4761	12.4370	76.2576	0.315	0.0000	0.0000
2025/05/05	2044	07/05/2026	11.80 Call	Bond Future	2062.7100	2.0627	1970.1500	1.9702	4.487	0.0000	0.0000
2025/05/05	2044	07/05/2026	11.80 Put	Bond Future	5538.4100	5.5384	5664.2600	5.6643	2.272	0.0000	0.0000
2025/05/05	2046	08/05/2025		Bond Future	117.7731	117.7731	118.0591	118.0591	0.243	0.0000	0.0000
2025/05/05	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	2046	08/05/2025	121.97 Put	Bond Future	4196.9500	4.1970	3910.9400	3.9109	6.815	0.0000	0.0000
2025/05/05	2046	07/08/2025		Bond Future	120.0712	120.0712	120.3628	120.3628	0.243	0.0000	0.0000
2025/05/05	2046	07/08/2025	118.69 Call	Bond Future	1381.1600	1.3812	1672.8200	1.6728	21.117	0.0000	0.0000
2025/05/05	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	2046	06/11/2025		Bond Future	120.1464	120.1464	120.4438	120.4438	0.248	0.0000	0.0000
2025/05/05	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	2046	06/11/2025	125.41 Put	Bond Future	5263.6300	5.2636	4966.1900	4.9662	5.651	0.0000	0.0000
2025/05/05	2046	05/02/2026		Bond Future	122.4193	122.4193	122.7228	122.7228	0.248	0.0000	0.0000
2025/05/05	2046	05/02/2026	121.65 Call	Bond Future	769.2700	0.7693	1072.7600	1.0728	39.452	0.0000	0.0000
2025/05/05	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	2046	07/05/2026		Bond Future	122.3959	122.3959	122.7053	122.7053	0.253	0.0000	0.0000
2025/05/05	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	2046	07/05/2026	124.95 Put	Bond Future	2554.1000	2.5541	2244.6900	2.2447	12.114	0.0000	0.0000
2025/05/05	2050	08/05/2025		Bond Future	119.6971	119.6971	119.2333	119.2333	0.388	0.0000	0.0000
2025/05/05	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	2050	08/05/2025	121.16 Put	Bond Future	1462.8900	1.4629	1926.7300	1.9267	31.707	0.0000	0.0000
2025/05/05	2050	07/08/2025		Bond Future	119.6544	119.6544	119.1816	119.1816	0.395	0.0000	0.0000
2025/05/05	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	2050	07/08/2025	119.89 Put	Bond Future	235.6300	0.2356	708.4200	0.7084	200.649	0.0000	0.0000
2025/05/05	2050	06/11/2025		Bond Future	121.9854	121.9854	121.5036	121.5036	0.395	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/05/05	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/05	2050	06/11/2025	124.42 Put	Bond Future	2434.6000	2.4346	2916.3900	2.9164	19.789	0.0000
2025/05/05	2050	05/02/2026		Bond Future	121.8695	121.8695	121.3790	121.3790	0.403	0.0000
2025/05/05	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	2050	05/02/2026	122.82 Put	Bond Future	950.5000	0.9505	1441.0500	1.4411	51.610	0.0000
2025/05/05	2050	07/05/2026		Bond Future	124.1448	124.1448	123.6455	123.6455	0.402	0.0000
2025/05/05	2050	07/05/2026	124.07 Call	Bond Future	74.8100	0.0748	0.0000	0.0000	(100.000)	0.0000
2025/05/05	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	424.4900	0.4245	100.000	0.0000
2025/05/05	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/05	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/05	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/05	AL37	08/05/2025		Index Future	1108.3180	1108.3180	1107.3300	1107.3300	0.089	0.0000
2025/05/05	AL37	07/08/2025		Index Future	1129.6690	1129.6690	1128.6630	1128.6630	0.089	0.0000
2025/05/05	AL37	06/11/2025		Index Future	1151.4080	1151.4080	1150.3900	1150.3900	0.088	0.0000
2025/05/05	AL37	05/02/2026		Index Future	1172.9380	1172.9380	1171.9130	1171.9130	0.087	0.0000
2025/05/05	AL37	07/05/2026		Index Future	1194.6010	1194.6010	1193.5690	1193.5690	0.086	0.0000
2025/05/05	AL7T	08/05/2025		Index Future	1303.4660	1303.4660	1303.1050	1303.1050	0.028	0.0000
2025/05/05	AL7T	07/08/2025		Index Future	1328.5760	1328.5760	1328.2090	1328.2090	0.028	0.0000
2025/05/05	AL7T	06/11/2025		Index Future	1354.1430	1354.1430	1353.7780	1353.7780	0.027	0.0000
2025/05/05	AL7T	05/02/2026		Index Future	1379.4630	1379.4630	1379.1070	1379.1070	0.026	0.0000
2025/05/05	AL7T	07/05/2026		Index Future	1404.9400	1404.9400	1404.5920	1404.5920	0.025	0.0000
2025/05/05	ALBI	08/05/2025		Index Future	1118.4160	1118.4160	1117.1250	1117.1250	0.115	0.0000
2025/05/05	ALBI	07/08/2025		Index Future	1139.9610	1139.9610	1138.6470	1138.6470	0.115	0.0000
2025/05/05	ALBI	06/11/2025		Index Future	1161.8980	1161.8980	1160.5660	1160.5660	0.115	0.0000
2025/05/05	ALBI	05/02/2026		Index Future	1183.6240	1183.6240	1182.2800	1182.2800	0.114	0.0000
2025/05/05	ALBI	07/05/2026		Index Future	1205.4850	1205.4850	1204.1270	1204.1270	0.113	0.0000
2025/05/05	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/05	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/05	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/05	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/05	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/05	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/05/05	C040	31/01/2040	12.73 Call	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/05	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/05	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/05	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/05	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/05	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/05	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/05/05	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	ES33	08/05/2025		Bond Future	11.3545	80.7479	11.3729	80.6635	0.163	0.0000	0.0000
2025/05/05	ES33	08/05/2025		Bond Future	5975.9000	5.9759	5891.5500	5.8916	1.412	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/05/05	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	ES33	07/08/2025		Bond Future	11.5018	82.3235	11.5212	82.2375	0.168	0.0000
2025/05/05	ES33	07/08/2025	13.56 Call	Bond Future	8518.9100	8.5189	8432.9200	8.4329	1.009	0.0000
2025/05/05	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	ES33	06/11/2025		Bond Future	11.6643	80.1312	11.6845	80.0437	0.173	0.0000
2025/05/05	ES33	06/11/2025	12.01 Call	Bond Future	1480.9300	1.4809	1393.4900	1.3935	5.904	0.0000
2025/05/05	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	ES33	05/02/2026		Bond Future	11.8535	81.6459	11.8746	81.5572	0.178	0.0000
2025/05/05	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	ES33	05/02/2026	11.49 Put	Bond Future	1549.5400	1.5495	1638.3200	1.6383	5.729	0.0000
2025/05/05	ES33	07/05/2026		Bond Future	12.0545	79.3730	12.0766	79.2828	0.183	0.0000
2025/05/05	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	ES33	07/05/2026	11.69 Put	Bond Future	1507.5500	1.5076	1597.7000	1.5977	5.980	0.0000
2025/05/05	ES42	08/05/2025		Bond Future	12.0686	74.8942	12.1023	74.7034	0.279	0.0000
2025/05/05	ES42	08/05/2025	13.25 Call	Bond Future	6263.3100	6.2633	6072.5300	6.0725	3.046	0.0000
2025/05/05	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	ES42	07/08/2025		Bond Future	12.2024	76.3556	12.2374	76.1611	0.286	0.0000
2025/05/05	ES42	07/08/2025	13.79 Call	Bond Future	8083.4000	8.0834	7888.9400	7.8889	2.406	0.0000
2025/05/05	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	ES42	06/11/2025		Bond Future	12.3454	73.5776	12.3816	73.3795	0.294	0.0000
2025/05/05	ES42	06/11/2025	12.39 Call	Bond Future	243.6900	0.2437	45.5900	0.0456	81.292	0.0000
2025/05/05	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	ES42	05/02/2026		Bond Future	12.5019	74.9674	12.5396	74.7658	0.301	0.0000
2025/05/05	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	ES42	05/02/2026	11.85 Put	Bond Future	3632.3500	3.6324	3833.9200	3.8339	5.549	0.0000
2025/05/05	ES42	07/05/2026		Bond Future	12.6715	72.1002	12.7107	71.8952	0.309	0.0000
2025/05/05	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	ES42	07/05/2026	12.20 Put	Bond Future	2541.1800	2.5412	2746.2600	2.7463	8.070	0.0000
2025/05/05	GOVI	08/05/2025		GOVI	1102.2350	1102.2350	1101.0440	1101.0440	0.108	0.0000
2025/05/05	GOVI	08/05/2025	1,022.00 Call	GOVI	802350.0000	80.2350	790440.0000	79.0440	1.484	0.0000
2025/05/05	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	GOVI	07/08/2025		GOVI	1123.4680	1123.4680	1122.2560	1122.2560	0.108	0.0000
2025/05/05	GOVI	07/08/2025	1,011.00 Call	GOVI	1124680.0000	112.4680	1112560.0000	111.2560	1.078	0.0000
2025/05/05	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	GOVI	06/11/2025		GOVI	1145.0880	1145.0880	1143.8600	1143.8600	0.107	0.0000
2025/05/05	GOVI	06/11/2025	1,112.00 Call	GOVI	330880.0000	33.0880	318600.0000	31.8600	3.711	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/05/05	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	GOVI	05/02/2026		GOVI	1166.4990	1166.4990	1165.2610	1165.2610	0.106	0.0000	0.0000
2025/05/05	GOVI	05/02/2026	1,150. Call 00	GOVI	164990.0000	16.4990	152610.0000	15.2610	7.503	0.0000	0.0000
2025/05/05	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	GOVI	07/05/2026		GOVI	1188.0430	1188.0430	1186.7940	1186.7940	0.105	0.0000	0.0000
2025/05/05	GOVI	07/05/2026	1,177. Call 00	GOVI	110430.0000	11.0430	97940.0000	9.7940	11.310	0.0000	0.0000
2025/05/05	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/05/05	IGOV	08/05/2025		Index Future	374.9620	374.9620	374.7900	374.7900	0.046	0.0000	0.0000
2025/05/05	IGOV	07/08/2025		Index Future	382.2790	382.2790	382.1030	382.1030	0.046	0.0000	0.0000
2025/05/05	IGOV	06/11/2025		Index Future	389.7270	389.7270	389.5500	389.5500	0.045	0.0000	0.0000
2025/05/05	IGOV	05/02/2026		Index Future	397.1040	397.1040	396.9290	396.9290	0.044	0.0000	0.0000
2025/05/05	IGOV	07/05/2026		Index Future	404.5260	404.5260	404.3520	404.3520	0.043	0.0000	0.0000
2025/05/05	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/05/05	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/05/05	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/05/05	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/05/05	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/05/05	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/05/05	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/05/05	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/05/05	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/05/05	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/05/05	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/05/05	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/05/05	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/05/05	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/05/05	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/05/05	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/05	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/05	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/05/05	R033	08/05/2025		Bond Future	9.8111	102.1741	9.8301	102.0706	0.194	0.0000
2025/05/05	R033	08/05/2025	10.33 Call	Bond Future	2775.1700	2.7752	2668.8200	2.6688	3.832	0.0000
2025/05/05	R033	08/05/2025	10.33 Put	Bond Future	2.9500	0.0030	0.1100	0.0001	96.271	0.0000
2025/05/05	R033	07/08/2025		Bond Future	9.9042	104.1424	9.9241	104.0370	0.201	0.0000
2025/05/05	R033	07/08/2025	10.33 Call	Bond Future	2884.9200	2.8849	2788.5700	2.7886	3.340	0.0000
2025/05/05	R033	07/08/2025	10.33 Put	Bond Future	665.1400	0.6651	674.2400	0.6742	1.368	0.0000
2025/05/05	R033	06/11/2025		Bond Future	10.0060	101.1017	10.0269	100.9944	0.209	0.0000
2025/05/05	R033	06/11/2025	10.33 Call	Bond Future	3037.2200	3.0372	2953.6000	2.9536	2.753	0.0000
2025/05/05	R033	06/11/2025	10.33 Put	Bond Future	1390.9900	1.3910	1414.6800	1.4147	1.703	0.0000
2025/05/05	R033	05/02/2026		Bond Future	10.1282	102.9892	10.1501	102.8803	0.216	0.0000
2025/05/05	R033	05/02/2026	10.49 Call	Bond Future	3555.0400	3.5550	3474.4000	3.4744	2.268	0.0000
2025/05/05	R033	05/02/2026	10.49 Put	Bond Future	1775.5800	1.7756	1803.8400	1.8038	1.592	0.0000
2025/05/05	R033	07/05/2026		Bond Future	10.2644	99.8427	10.2874	99.7321	0.224	0.0000
2025/05/05	R033	07/05/2026	10.38 Call	Bond Future	3090.3900	3.0904	3019.0800	3.0191	2.307	0.0000
2025/05/05	R033	07/05/2026	10.38 Put	Bond Future	2535.9500	2.5360	2575.1800	2.5752	1.547	0.0000
2025/05/05	R035	08/05/2025	10.08 Put	Bond Future	2989.5500	2.9896	3000.1800	3.0002	0.356	0.0000
2025/05/05	R035	08/05/2025	10.08 Call	Bond Future	11.2400	0.0112	0.5600	0.0006	95.018	0.0000
2025/05/05	R035	08/05/2025	10.58 Put	Bond Future	638.3300	0.6383	482.7000	0.4827	24.381	0.0000
2025/05/05	R035	08/05/2025	10.58 Call	Bond Future	514.6800	0.5147	337.7400	0.3377	34.379	0.0000
2025/05/05	R035	08/05/2025	11.01 Call	Bond Future	2272.4300	2.2724	2220.8700	2.2209	2.269	0.0000
2025/05/05	R035	08/05/2025	11.01 Put	Bond Future	35.0800	0.0351	4.8300	0.0048	86.231	0.0000
2025/05/05	R035	08/05/2025		Bond Future	10.6021	91.3864	10.6060	91.3651	0.036	0.0000
2025/05/05	R035	08/05/2025	11.78 Call	Bond Future	6259.2600	6.2593	6237.9500	6.2380	0.340	0.0000
2025/05/05	R035	08/05/2025	11.78 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	R035	08/05/2025	13.35 Call	Bond Future	13708.6000	13.7086	13687.2900	13.6873	0.155	0.0000
2025/05/05	R035	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	R035	08/05/2025	12.70 Call	Bond Future	10740.4000	10.7404	10719.0900	10.7191	0.198	0.0000
2025/05/05	R035	08/05/2025	12.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	R035	08/05/2025	11.46 Put	Bond Future	0.1800	0.0002	0.0000	0.0000	(100.000)	0.0000
2025/05/05	R035	08/05/2025	11.46 Call	Bond Future	4619.2000	4.6192	4597.7100	4.5977	0.465	0.0000
2025/05/05	R035	08/05/2025	11.70 Call	Bond Future	5853.2700	5.8533	5831.9600	5.8320	0.364	0.0000
2025/05/05	R035	08/05/2025	11.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/05	R035	08/05/2025	10.95 Call	Bond Future	1972.0100	1.9720	1903.4100	1.9034	3.479	0.0000
2025/05/05	R035	08/05/2025	10.95 Put	Bond Future	59.0300	0.0590	11.7400	0.0117	80.112	0.0000
2025/05/05	R035	08/05/2025	10.44 Put	Bond Future	1143.1200	1.1431	1032.6700	1.0327	9.662	0.0000
2025/05/05	R035	08/05/2025	10.44 Call	Bond Future	232.2300	0.2322	100.4700	0.1005	56.737	0.0000
2025/05/05	R035	07/08/2025		Bond Future	10.7124	93.1468	10.7164	93.1252	0.037	0.0000
2025/05/05	R035	07/08/2025	12.65 Call	Bond Future	9809.5200	9.8095	9784.8100	9.7848	0.252	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/05/05	R035	07/08/2025	12.65 Put	Bond Future	34.4500	0.0345	31.3900	0.0314	8.882	0.0000	0.0000
2025/05/05	R035	07/08/2025	10.08 Put	Bond Future	3905.2000	3.9052	3907.6800	3.9077	0.064	0.0000	0.0000
2025/05/05	R035	07/08/2025	10.08 Call	Bond Future	364.4100	0.3644	345.2400	0.3452	5.261	0.0000	0.0000
2025/05/05	R035	07/08/2025	10.58 Put	Bond Future	2005.9700	2.0060	1993.4100	1.9934	0.626	0.0000	0.0000
2025/05/05	R035	07/08/2025	10.58 Call	Bond Future	1279.8200	1.2798	1245.6100	1.2456	2.673	0.0000	0.0000
2025/05/05	R035	07/08/2025	11.34 Call	Bond Future	3909.0700	3.9091	3871.5500	3.8716	0.960	0.0000	0.0000
2025/05/05	R035	07/08/2025	11.34 Put	Bond Future	572.5500	0.5726	556.6800	0.5567	2.772	0.0000	0.0000
2025/05/05	R035	07/08/2025	11.30 Call	Bond Future	3744.1700	3.7442	3706.3500	3.7064	1.010	0.0000	0.0000
2025/05/05	R035	07/08/2025	11.30 Put	Bond Future	615.2300	0.6152	599.0600	0.5991	2.628	0.0000	0.0000
2025/05/05	R035	06/11/2025	9.91 Put	Bond Future	5584.3900	5.5844	5591.8700	5.5919	0.134	0.0000	0.0000
2025/05/05	R035	06/11/2025	9.91 Call	Bond Future	474.6300	0.4746	460.2200	0.4602	3.036	0.0000	0.0000
2025/05/05	R035	06/11/2025	10.41 Put	Bond Future	3553.6900	3.5537	3551.6300	3.5516	0.058	0.0000	0.0000
2025/05/05	R035	06/11/2025	10.41 Call	Bond Future	1256.7800	1.2568	1232.8300	1.2328	1.906	0.0000	0.0000
2025/05/05	R035	06/11/2025	11.43 Call	Bond Future	4302.4900	4.3025	4269.8200	4.2698	0.759	0.0000	0.0000
2025/05/05	R035	06/11/2025	11.43 Put	Bond Future	1200.8800	1.2009	1190.1000	1.1901	0.898	0.0000	0.0000
2025/05/05	R035	06/11/2025	11.95 Call	Bond Future	6345.9600	6.3460	6314.1900	6.3142	0.501	0.0000	0.0000
2025/05/05	R035	06/11/2025	11.95 Put	Bond Future	657.1400	0.6571	647.2600	0.6473	1.503	0.0000	0.0000
2025/05/05	R035	06/11/2025	11.45 Call	Bond Future	4377.0500	4.3771	4344.3700	4.3444	0.747	0.0000	0.0000
2025/05/05	R035	06/11/2025	11.45 Put	Bond Future	1173.9400	1.1739	1163.1500	1.1632	0.919	0.0000	0.0000
2025/05/05	R035	06/11/2025	10.95 Put	Bond Future	2044.3200	2.0443	2035.4500	2.0355	0.434	0.0000	0.0000
2025/05/05	R035	06/11/2025	10.95 Call	Bond Future	2660.4700	2.6605	2629.7100	2.6297	1.156	0.0000	0.0000
2025/05/05	R035	06/11/2025	10.08 Put	Bond Future	4825.3400	4.8253	4829.4700	4.8295	0.086	0.0000	0.0000
2025/05/05	R035	06/11/2025	10.08 Call	Bond Future	684.7500	0.6848	666.9900	0.6670	2.594	0.0000	0.0000
2025/05/05	R035	06/11/2025	10.58 Put	Bond Future	3004.5300	3.0045	2999.7900	2.9998	0.158	0.0000	0.0000
2025/05/05	R035	06/11/2025	10.58 Call	Bond Future	1638.3900	1.6384	1611.7600	1.6118	1.625	0.0000	0.0000
2025/05/05	R035	06/11/2025	11.67 Call	Bond Future	5220.3200	5.2203	5187.8000	5.1878	0.623	0.0000	0.0000
2025/05/05	R035	06/11/2025	11.67 Put	Bond Future	911.2900	0.9113	900.6600	0.9007	1.166	0.0000	0.0000
2025/05/05	R035	06/11/2025		Bond Future	10.8338	90.4336	10.8379	90.4117	0.038	0.0000	0.0000
2025/05/05	R035	06/11/2025	11.20 Call	Bond Future	3478.4700	3.4785	3446.2800	3.4463	0.925	0.0000	0.0000
2025/05/05	R035	06/11/2025	11.20 Put	Bond Future	1555.9000	1.5559	1545.6000	1.5456	0.662	0.0000	0.0000
2025/05/05	R035	06/11/2025	10.44 Put	Bond Future	3451.4700	3.4515	3448.9200	3.4489	0.074	0.0000	0.0000
2025/05/05	R035	06/11/2025	10.44 Call	Bond Future	1319.7500	1.3198	1295.3100	1.2953	1.852	0.0000	0.0000
2025/05/05	R035	06/11/2025	10.94 Put	Bond Future	2066.2100	2.0662	2057.4200	2.0574	0.425	0.0000	0.0000
2025/05/05	R035	06/11/2025	10.94 Call	Bond Future	2629.5600	2.6296	2598.8800	2.5989	1.167	0.0000	0.0000
2025/05/05	R035	06/11/2025	11.99 Call	Bond Future	6510.4300	6.5104	6478.7900	6.4788	0.486	0.0000	0.0000
2025/05/05	R035	06/11/2025	11.99 Put	Bond Future	626.9900	0.6270	617.2400	0.6172	1.555	0.0000	0.0000
2025/05/05	R035	05/02/2026	10.44 Put	Bond Future	4290.3300	4.2903	4291.8200	4.2918	0.035	0.0000	0.0000
2025/05/05	R035	05/02/2026	10.44 Call	Bond Future	1448.9800	1.4490	1428.5100	1.4285	1.413	0.0000	0.0000
2025/05/05	R035	05/02/2026	10.94 Put	Bond Future	2834.9900	2.8350	2831.1300	2.8311	0.136	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/05/05	R035	05/02/2026	10.94 Call	Bond Future	2648.4700	2.6485	2622.6500	2.6227	0.975	0.0000	0.0000
2025/05/05	R035	05/02/2026	12.44 Call	Bond Future	7918.5600	7.9186	7889.4400	7.8894	0.368	0.0000	0.0000
2025/05/05	R035	05/02/2026	12.44 Put	Bond Future	736.9700	0.7370	729.8100	0.7298	0.972	0.0000	0.0000
2025/05/05	R035	05/02/2026		Bond Future	10.9759	92.1225	10.9801	92.1005	0.039	0.0000	0.0000
2025/05/05	R035	05/02/2026	10.79 Call	Bond Future	2247.6000	2.2476	2223.1400	2.2231	1.088	0.0000	0.0000
2025/05/05	R035	05/02/2026	10.79 Put	Bond Future	3219.6200	3.2196	3217.1200	3.2171	0.078	0.0000	0.0000
2025/05/05	R035	07/05/2026		Bond Future	11.1232	89.3152	11.1276	89.2932	0.039	0.0000	0.0000
2025/05/05	R035	07/05/2026	10.86 Call	Bond Future	2487.1700	2.4872	2464.8400	2.4648	0.898	0.0000	0.0000
2025/05/05	R035	07/05/2026	10.86 Put	Bond Future	3832.2300	3.8322	3831.9600	3.8320	0.007	0.0000	0.0000
2025/05/05	R038	08/05/2025		Bond Future	11.2331	98.8430	11.2518	98.7196	0.166	0.0000	0.0000
2025/05/05	R038	08/05/2025	11.24 Call	Bond Future	755.8500	0.7559	479.8800	0.4799	36.511	0.0000	0.0000
2025/05/05	R038	08/05/2025	11.24 Put	Bond Future	710.4100	0.7104	557.8200	0.5578	21.479	0.0000	0.0000
2025/05/05	R038	07/08/2025		Bond Future	11.3589	100.7470	11.3783	100.6214	0.171	0.0000	0.0000
2025/05/05	R038	07/08/2025	11.24 Call	Bond Future	1530.0300	1.5300	1445.9100	1.4459	5.498	0.0000	0.0000
2025/05/05	R038	07/08/2025	11.24 Put	Bond Future	2303.6200	2.3036	2345.1600	2.3452	1.803	0.0000	0.0000
2025/05/05	R038	06/11/2025		Bond Future	11.4928	97.1996	11.5130	97.0716	0.176	0.0000	0.0000
2025/05/05	R038	06/11/2025	11.24 Call	Bond Future	1862.2700	1.8623	1789.7400	1.7897	3.895	0.0000	0.0000
2025/05/05	R038	06/11/2025	11.24 Put	Bond Future	3482.1500	3.4822	3537.5600	3.5376	1.591	0.0000	0.0000
2025/05/05	R038	06/11/2025	12.33 Call	Bond Future	6118.7400	6.1187	6002.2300	6.0022	1.904	0.0000	0.0000
2025/05/05	R038	06/11/2025	12.33 Put	Bond Future	1026.1900	1.0262	1037.6200	1.0376	1.114	0.0000	0.0000
2025/05/05	R038	06/11/2025	10.98 Put	Bond Future	4540.0100	4.5400	4611.0500	4.6111	1.565	0.0000	0.0000
2025/05/05	R038	06/11/2025	10.98 Call	Bond Future	1212.2200	1.2122	1155.3200	1.1553	4.694	0.0000	0.0000
2025/05/05	R038	05/02/2026		Bond Future	11.6436	99.0139	11.6646	98.8840	0.181	0.0000	0.0000
2025/05/05	R038	05/02/2026	11.44 Call	Bond Future	2669.7900	2.6698	2593.8100	2.5938	2.846	0.0000	0.0000
2025/05/05	R038	05/02/2026	11.44 Put	Bond Future	3941.1800	3.9412	3995.1200	3.9951	1.369	0.0000	0.0000
2025/05/05	R038	07/05/2026		Bond Future	11.8060	95.3522	11.8279	95.2202	0.185	0.0000	0.0000
2025/05/05	R038	07/05/2026	11.40 Call	Bond Future	2582.5300	2.5825	2514.0600	2.5141	2.651	0.0000	0.0000
2025/05/05	R038	07/05/2026	11.40 Put	Bond Future	5079.5900	5.0796	5143.1000	5.1431	1.250	0.0000	0.0000
2025/05/05	R053	08/05/2025		Bond Future	11.7277	100.4971	11.7665	100.1833	0.331	0.0000	0.0000
2025/05/05	R053	08/05/2025	12.64 Call	Bond Future	6930.2300	6.9302	6616.0500	6.6161	4.533	0.0000	0.0000
2025/05/05	R053	08/05/2025	12.64 Put	Bond Future	0.3300	0.0003	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/05	R053	07/08/2025		Bond Future	11.8463	102.4331	11.8866	102.1132	0.340	0.0000	0.0000
2025/05/05	R053	07/08/2025	13.17 Call	Bond Future	9905.5900	9.9056	9594.9700	9.5950	3.136	0.0000	0.0000
2025/05/05	R053	07/08/2025	13.17 Put	Bond Future	306.5700	0.3066	315.8100	0.3158	3.014	0.0000	0.0000
2025/05/05	R053	06/11/2025		Bond Future	11.9712	98.5397	12.0130	98.2139	0.350	0.0000	0.0000
2025/05/05	R053	06/11/2025	11.76 Call	Bond Future	2651.4100	2.6514	2484.0000	2.4840	6.314	0.0000	0.0000
2025/05/05	R053	06/11/2025	11.76 Put	Bond Future	4326.0100	4.3260	4484.4300	4.4844	3.662	0.0000	0.0000
2025/05/05	R053	05/02/2026		Bond Future	12.1093	100.3788	12.1528	100.0473	0.359	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/05/05	R053	05/02/2026	11.49 Call			Bond Future	2122.7900	2.1228	1994.3200	1.9943	6.052	0.0000	0.0000
2025/05/05	R053	05/02/2026	11.49 Put			Bond Future	7077.7300	7.0777	7280.7600	7.2808	2.869	0.0000	0.0000
2025/05/05	R053	07/05/2026				Bond Future	12.2561	96.3649	12.3013	96.0276	0.369	0.0000	0.0000
2025/05/05	R053	07/05/2026	11.69 Call			Bond Future	2859.0600	2.8591	2715.6900	2.7157	5.015	0.0000	0.0000
2025/05/05	R053	07/05/2026	11.69 Put			Bond Future	7269.3500	7.2694	7463.2300	7.4632	2.667	0.0000	0.0000
2025/05/05	R186	08/05/2025				Bond Future	8.0032	107.8041	8.0128	107.7895	0.119	0.0000	0.0000
2025/05/05	R186	08/05/2025	8.47 Call			Bond Future	709.6800	0.7097	691.7700	0.6918	2.524	0.0000	0.0000
2025/05/05	R186	08/05/2025	8.47 Put			Bond Future	3.6900	0.0037	0.2900	0.0003	92.141	0.0000	0.0000
2025/05/05	R186	07/08/2025				Bond Future	8.0429	104.5730	8.0543	104.5582	0.142	0.0000	0.0000
2025/05/05	R186	07/08/2025	9.68 Call			Bond Future	2089.8600	2.0899	2074.8200	2.0748	0.720	0.0000	0.0000
2025/05/05	R186	07/08/2025	9.68 Put			Bond Future	4.0100	0.0040	3.7300	0.0037	6.983	0.0000	0.0000
2025/05/05	R186	07/08/2025	10.25 Call			Bond Future	2798.8800	2.7989	2784.0500	2.7841	0.530	0.0000	0.0000
2025/05/05	R186	07/08/2025	10.25 Put			Bond Future	0.6800	0.0007	0.6100	0.0006	10.294	0.0000	0.0000
2025/05/05	R186	07/08/2025	9.22 Put			Bond Future	12.2800	0.0123	11.7700	0.0118	4.153	0.0000	0.0000
2025/05/05	R186	07/08/2025	9.22 Call			Bond Future	1518.0600	1.5181	1502.7900	1.5028	1.006	0.0000	0.0000
2025/05/05	R186	06/11/2025				Bond Future	8.0980	106.5849	8.1119	106.5701	0.172	0.0000	0.0000
2025/05/05	R186	06/11/2025	8.13 Call			Bond Future	336.7500	0.3368	326.5600	0.3266	3.026	0.0000	0.0000
2025/05/05	R186	06/11/2025	8.13 Put			Bond Future	302.7500	0.3028	307.3800	0.3074	1.529	0.0000	0.0000
2025/05/05	R186	05/02/2026				Bond Future	8.2640	103.2697	8.2817	103.2551	0.214	0.0000	0.0000
2025/05/05	R186	05/02/2026	8.43 Call			Bond Future	408.9600	0.4090	398.9200	0.3989	2.455	0.0000	0.0000
2025/05/05	R186	05/02/2026	8.43 Put			Bond Future	271.6300	0.2716	276.2500	0.2763	1.701	0.0000	0.0000
2025/05/05	R186	07/05/2026				Bond Future	8.6191	105.1718	8.6437	105.1573	0.286	0.0000	0.0000
2025/05/05	R186	07/05/2026	8.69 Call			Bond Future	325.4800	0.3255	316.6900	0.3167	2.701	0.0000	0.0000
2025/05/05	R186	07/05/2026	8.69 Put			Bond Future	283.6300	0.2836	289.3900	0.2894	2.031	0.0000	0.0000
2025/05/05	R202	08/05/2025				Bond Future	268.9109	268.9109	268.3953	268.3953	0.192	0.0000	0.0000
2025/05/05	R202	08/05/2025	272.31 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	R202	08/05/2025	272.31 Put			Bond Future	3399.0600	3.3991	3914.7200	3.9147	15.171	0.0000	0.0000
2025/05/05	R202	07/08/2025				Bond Future	268.9037	268.9037	268.3781	268.3781	0.195	0.0000	0.0000
2025/05/05	R202	07/08/2025	271.60 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	R202	07/08/2025	271.60 Put			Bond Future	2696.3200	2.6963	3221.8700	3.2219	19.491	0.0000	0.0000
2025/05/05	R202	06/11/2025				Bond Future	274.1425	274.1425	273.6073	273.6073	0.195	0.0000	0.0000
2025/05/05	R202	06/11/2025	275.64 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	R202	06/11/2025	275.64 Put			Bond Future	1497.5500	1.4976	2032.7100	2.0327	35.736	0.0000	0.0000
2025/05/05	R202	05/02/2026				Bond Future	273.9714	273.9714	273.4268	273.4268	0.199	0.0000	0.0000
2025/05/05	R202	05/02/2026	277.82 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	R202	05/02/2026	277.82 Put			Bond Future	3848.6300	3.8486	4393.2100	4.3932	14.150	0.0000	0.0000
2025/05/05	R202	07/05/2026				Bond Future	279.0873	279.0873	278.5335	278.5335	0.198	0.0000	0.0000
2025/05/05	R202	07/05/2026	277.55 Call			Bond Future	1537.3400	1.5373	983.5200	0.9835	36.025	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/05/05	R202	07/05/2026	277.55 Put			Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/05/05	R209	08/05/2025				Bond Future	10.9321	71.3394	10.9410	71.2954	0.081	0.0000	0.0000
2025/05/05	R209	08/05/2025	11.89 Call			Bond Future	4559.6300	4.5596	4515.6400	4.5156	0.965	0.0000	0.0000
2025/05/05	R209	08/05/2025	11.89 Put			Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/05	R209	07/08/2025				Bond Future	11.0418	72.7137	11.0510	72.6689	0.083	0.0000	0.0000
2025/05/05	R209	07/08/2025	12.68 Call			Bond Future	7508.5100	7.5085	7459.5800	7.4596	0.652	0.0000	0.0000
2025/05/05	R209	07/08/2025	12.68 Put			Bond Future	73.1200	0.0731	68.9400	0.0689	5.717	0.0000	0.0000
2025/05/05	R209	06/11/2025				Bond Future	11.1588	70.9599	11.1683	70.9145	0.085	0.0000	0.0000
2025/05/05	R209	06/11/2025	11.27 Call			Bond Future	2421.1900	2.4212	2378.9600	2.3790	1.744	0.0000	0.0000
2025/05/05	R209	06/11/2025	11.27 Put			Bond Future	1890.5000	1.8905	1893.7200	1.8937	0.170	0.0000	0.0000
2025/05/05	R209	05/02/2026				Bond Future	11.2916	72.2849	11.3014	72.2389	0.087	0.0000	0.0000
2025/05/05	R209	05/02/2026	10.93 Call			Bond Future	1706.8000	1.7068	1675.3400	1.6753	1.843	0.0000	0.0000
2025/05/05	R209	05/02/2026	10.93 Put			Bond Future	3433.7000	3.4337	3448.2800	3.4483	0.425	0.0000	0.0000
2025/05/05	R209	07/05/2026				Bond Future	11.4346	70.4652	11.4448	70.4186	0.089	0.0000	0.0000
2025/05/05	R209	07/05/2026	11.07 Call			Bond Future	2102.4200	2.1024	2071.2900	2.0713	1.481	0.0000	0.0000
2025/05/05	R209	07/05/2026	11.07 Put			Bond Future	3807.0600	3.8071	3822.5300	3.8225	0.406	0.0000	0.0000
2025/05/05	R210	08/05/2025				Bond Future	247.1740	247.1740	247.3902	247.3902	0.087	0.0000	0.0000
2025/05/05	R210	08/05/2025	248.03 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	R210	08/05/2025	248.03 Put			Bond Future	856.0200	0.8560	639.8400	0.6398	25.254	0.0000	0.0000
2025/05/05	R210	07/08/2025				Bond Future	251.9969	251.9969	252.2175	252.2175	0.088	0.0000	0.0000
2025/05/05	R210	07/08/2025	248.44 Call			Bond Future	3556.9400	3.5569	3777.5300	3.7775	6.202	0.0000	0.0000
2025/05/05	R210	07/08/2025	248.44 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	R210	06/11/2025				Bond Future	253.4745	253.4745	253.6997	253.6997	0.089	0.0000	0.0000
2025/05/05	R210	06/11/2025	252.14 Call			Bond Future	1334.4600	1.3345	1559.7200	1.5597	16.880	0.0000	0.0000
2025/05/05	R210	06/11/2025	252.14 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	R210	05/02/2026				Bond Future	258.2704	258.2704	258.5009	258.5009	0.089	0.0000	0.0000
2025/05/05	R210	05/02/2026	253.10 Call			Bond Future	5170.3800	5.1704	5400.8800	5.4009	4.458	0.0000	0.0000
2025/05/05	R210	05/02/2026	253.10 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	R210	07/05/2026				Bond Future	259.5937	259.5937	259.8290	259.8290	0.091	0.0000	0.0000
2025/05/05	R210	07/05/2026	255.40 Call			Bond Future	4193.6700	4.1937	4428.9700	4.4290	5.611	0.0000	0.0000
2025/05/05	R210	07/05/2026	255.40 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	R213	08/05/2025				Bond Future	9.2952	91.2760	9.3194	91.1761	0.260	0.0000	0.0000
2025/05/05	R213	08/05/2025	10.52 Call			Bond Future	4886.1900	4.8862	4786.3200	4.7863	2.044	0.0000	0.0000
2025/05/05	R213	08/05/2025	10.52 Put			Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	0.0000
2025/05/05	R213	07/08/2025				Bond Future	9.3742	93.0343	9.3998	92.9325	0.273	0.0000	0.0000
2025/05/05	R213	07/08/2025	11.66 Call			Bond Future	8570.8300	8.5708	8468.8800	8.4689	1.189	0.0000	0.0000
2025/05/05	R213	07/08/2025	11.66 Put			Bond Future	3.6000	0.0036	3.4100	0.0034	5.278	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/05/05	R213	06/11/2025		Bond Future	9.4676	91.2708	9.4946	91.1673	0.285	0.0000	0.0000
2025/05/05	R213	06/11/2025	10.05 Call	Bond Future	2935.4300	2.9354	2850.5700	2.8506	2.891	0.0000	0.0000
2025/05/05	R213	06/11/2025	10.05 Put	Bond Future	734.2300	0.7342	752.9300	0.7529	2.547	0.0000	0.0000
2025/05/05	R213	05/02/2026		Bond Future	9.5873	92.9758	9.6159	92.8707	0.298	0.0000	0.0000
2025/05/05	R213	05/02/2026	9.89 Call	Bond Future	2451.2200	2.4512	2378.4600	2.3785	2.968	0.0000	0.0000
2025/05/05	R213	05/02/2026	9.89 Put	Bond Future	1345.6000	1.3456	1377.9600	1.3780	2.405	0.0000	0.0000
2025/05/05	R213	07/05/2026		Bond Future	9.7170	91.1368	9.7473	91.0301	0.312	0.0000	0.0000
2025/05/05	R213	07/05/2026	9.80 Call	Bond Future	2185.5500	2.1856	2120.7500	2.1208	2.965	0.0000	0.0000
2025/05/05	R213	07/05/2026	9.80 Put	Bond Future	1893.4800	1.8935	1935.4000	1.9354	2.214	0.0000	0.0000
2025/05/05	R214	08/05/2025		Bond Future	11.4872	65.3048	11.5211	65.1292	0.295	0.0000	0.0000
2025/05/05	R214	08/05/2025	12.40 Call	Bond Future	4490.5700	4.4906	4314.8900	4.3149	3.912	0.0000	0.0000
2025/05/05	R214	08/05/2025	12.40 Put	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/05	R214	07/08/2025		Bond Future	11.5981	66.5628	11.6331	66.3839	0.302	0.0000	0.0000
2025/05/05	R214	07/08/2025	12.97 Call	Bond Future	6615.8900	6.6159	6439.6400	6.4396	2.664	0.0000	0.0000
2025/05/05	R214	07/08/2025	12.97 Put	Bond Future	140.1400	0.1401	142.8000	0.1428	1.898	0.0000	0.0000
2025/05/05	R214	06/11/2025		Bond Future	11.7168	64.5437	11.7531	64.3615	0.310	0.0000	0.0000
2025/05/05	R214	06/11/2025	11.64 Call	Bond Future	1993.8300	1.9938	1888.6700	1.8887	5.274	0.0000	0.0000
2025/05/05	R214	06/11/2025	11.64 Put	Bond Future	2382.4400	2.3824	2459.4900	2.4595	3.234	0.0000	0.0000
2025/05/05	R214	05/02/2026		Bond Future	11.8510	65.7491	11.8886	65.5637	0.317	0.0000	0.0000
2025/05/05	R214	05/02/2026	11.26 Call	Bond Future	1310.3400	1.3103	1237.2900	1.2373	5.575	0.0000	0.0000
2025/05/05	R214	05/02/2026	11.26 Put	Bond Future	4336.3900	4.3364	4448.7100	4.4487	2.590	0.0000	0.0000
2025/05/05	R214	07/05/2026		Bond Future	11.9874	63.6613	12.0263	63.4727	0.325	0.0000	0.0000
2025/05/05	R214	07/05/2026	11.53 Call	Bond Future	2003.6200	2.0036	1916.9100	1.9169	4.328	0.0000	0.0000
2025/05/05	R214	07/05/2026	11.53 Put	Bond Future	4285.8100	4.2858	4387.6900	4.3877	2.377	0.0000	0.0000
2025/05/05	R248	08/05/2025		Bond Future	11.8178	77.6645	11.8566	77.4240	0.328	0.0000	0.0000
2025/05/05	R248	08/05/2025	12.60 Call	Bond Future	4609.2700	4.6093	4367.4900	4.3675	5.246	0.0000	0.0000
2025/05/05	R248	08/05/2025	12.60 Put	Bond Future	1.3300	0.0013	0.0300	0.0000	97.744	0.0000	0.0000
2025/05/05	R248	07/08/2025		Bond Future	11.9380	79.1606	11.9783	78.9155	0.337	0.0000	0.0000
2025/05/05	R248	07/08/2025	13.21 Call	Bond Future	7366.0300	7.3660	7128.6600	7.1287	3.222	0.0000	0.0000
2025/05/05	R248	07/08/2025	13.21 Put	Bond Future	239.3900	0.2394	247.1400	0.2471	3.237	0.0000	0.0000
2025/05/05	R248	06/11/2025		Bond Future	12.0662	76.2417	12.1079	75.9920	0.346	0.0000	0.0000
2025/05/05	R248	06/11/2025	11.74 Call	Bond Future	1762.2600	1.7623	1644.8500	1.6449	6.662	0.0000	0.0000
2025/05/05	R248	06/11/2025	11.74 Put	Bond Future	3762.8200	3.7628	3895.0700	3.8951	3.515	0.0000	0.0000
2025/05/05	R248	05/02/2026		Bond Future	12.2104	77.6653	12.2538	77.4113	0.355	0.0000	0.0000
2025/05/05	R248	05/02/2026	11.46 Call	Bond Future	1325.0100	1.3250	1238.4900	1.2385	6.530	0.0000	0.0000
2025/05/05	R248	05/02/2026	11.46 Put	Bond Future	5967.2700	5.9673	6134.7500	6.1348	2.807	0.0000	0.0000
2025/05/05	R248	07/05/2026		Bond Future	12.3566	74.6545	12.4017	74.3960	0.365	0.0000	0.0000
2025/05/05	R248	07/05/2026	11.72 Call	Bond Future	2002.2700	2.0023	1898.1800	1.8982	5.199	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/05/05	R248	07/05/2026	11.72 Put	Bond Future	5828.1200	5.8281	5982.4400	5.9824	2.648	0.0000	0.0000
2025/05/05	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/05	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

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