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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/05/2025 TO 06/05/2025

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
2025/05/06	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/06	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/06	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/06	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/06	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/06	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/06	2029	08/05/2025		Bond Future	136.4234	136.4234	136.4001	136.4001	0.017	0.0000
2025/05/06	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2029	08/05/2025	137.85 Put	Bond Future	1426.6400	1.4266	1449.9300	1.4499	1.633	0.0000
2025/05/06	2029	07/08/2025		Bond Future	139.0854	139.0854	139.0617	139.0617	0.017	0.0000
2025/05/06	2029	07/08/2025	137.41 Call	Bond Future	1675.4400	1.6754	1651.7200	1.6517	1.416	0.0000
2025/05/06	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
2025/05/06	2029	06/11/2025		Bond Future	140.3546	140.3546	140.3312	140.3312	0.017	0.0000
2025/05/06	2029	06/11/2025	139.79 Call	Bond Future	564.5800	0.5646	541.1500	0.5412	4.150	0.0000
2025/05/06	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2029	05/02/2026		Bond Future	143.0110	143.0110	142.9877	142.9877	0.016	0.0000
2025/05/06	2029	05/02/2026	140.11 Call	Bond Future	2901.0300	2.9010	2877.7100	2.8777	0.804	0.0000
2025/05/06	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2029	07/05/2026		Bond Future	144.2133	144.2133	144.1906	144.1906	0.016	0.0000
2025/05/06	2029	07/05/2026	141.82 Call	Bond Future	2393.3000	2.3933	2370.5700	2.3706	0.950	0.0000
2025/05/06	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2030	08/05/2025	8.72 Put	Bond Future	581.9200	0.5819	747.7400	0.7477	28.495	0.0000
2025/05/06	2030	08/05/2025	8.72 Call	Bond Future	100.4200	0.1004	27.3900	0.0274	72.725	0.0000
2025/05/06	2030	08/05/2025	9.22 Put	Bond Future	6.0700	0.0061	4.6500	0.0047	23.394	0.0000
2025/05/06	2030	08/05/2025	9.22 Call	Bond Future	1372.5000	1.3725	1132.2300	1.1322	17.506	0.0000
2025/05/06	2030	08/05/2025	9.54 Call	Bond Future	2526.5100	2.5265	2287.6400	2.2876	9.455	0.0000
2025/05/06	2030	08/05/2025	9.54 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/05/06	2030	08/05/2025	8.68 Put	Bond Future	700.0300	0.7000	885.4300	0.8854	26.485	0.0000
2025/05/06	2030	08/05/2025	8.68 Call	Bond Future	68.8000	0.0688	15.3500	0.0154	77.689	0.0000
2025/05/06	2030	08/05/2025	9.18 Put	Bond Future	10.5500	0.0106	9.1500	0.0092	13.270	0.0000
2025/05/06	2030	08/05/2025	9.18 Call	Bond Future	1230.7400	1.2307	990.4900	0.9905	19.521	0.0000
2025/05/06	2030	08/05/2025	9.99 Call	Bond Future	4128.6300	4.1286	3889.7800	3.8898	5.785	0.0000
2025/05/06	2030	08/05/2025	9.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2030	08/05/2025	8.95 Put	Bond Future	128.3400	0.1283	163.9000	0.1639	27.708	0.0000
2025/05/06	2030	08/05/2025	8.95 Call	Bond Future	502.3000	0.5023	299.0100	0.2990	40.472	0.0000
2025/05/06	2030	08/05/2025	9.45 Put	Bond Future	0.1200	0.0001	0.0300	0.0000	75.000	0.0000
2025/05/06	2030	08/05/2025	9.45 Call	Bond Future	2202.1100	2.2021	1963.1700	1.9632	10.851	0.0000
2025/05/06	2030	08/05/2025	11.86 Call	Bond Future	10437.2800	10.4373	10198.4300	10.1984	2.288	0.0000
2025/05/06	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2030	08/05/2025	10.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2030	08/05/2025	10.31 Call	Bond Future	5247.5500	5.2476	5008.7000	5.0087	4.552	0.0000
2025/05/06	2030	08/05/2025	12.28 Call	Bond Future	11780.4300	11.7804	11541.5800	11.5416	2.028	0.0000
2025/05/06	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2030	08/05/2025	10.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2030	08/05/2025	10.69 Call	Bond Future	6554.7300	6.5547	6315.8800	6.3159	3.644	0.0000
2025/05/06	2030	08/05/2025		Bond Future	8.8492	99.0145	8.9135	98.7757	0.727	0.0000
2025/05/06	2030	08/05/2025	9.93 Call	Bond Future	3916.9600	3.9170	3678.1100	3.6781	6.098	0.0000
2025/05/06	2030	08/05/2025	9.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2030	07/08/2025	12.12 Call	Bond Future	10556.0500	10.5561	10312.6700	10.3127	2.306	0.0000
2025/05/06	2030	07/08/2025	12.12 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	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
2025/05/06	2030	07/08/2025	10.48 Put	Bond Future	23.2900	0.0233	28.4600	0.0285	22.198	0.0000	0.0000
2025/05/06	2030	07/08/2025	10.48 Call	Bond Future	5350.7900	5.3508	5112.5700	5.1126	4.452	0.0000	0.0000
2025/05/06	2030	07/08/2025		Bond Future	8.9239	96.9118	8.9927	96.6684	0.771	0.0000	0.0000
2025/05/06	2030	07/08/2025	11.11 Call	Bond Future	7383.3500	7.3834	7140.5300	7.1405	3.289	0.0000	0.0000
2025/05/06	2030	07/08/2025	11.11 Put	Bond Future	2.1400	0.0021	2.7100	0.0027	26.636	0.0000	0.0000
2025/05/06	2030	07/08/2025	8.72 Put	Bond Future	1295.8900	1.2959	1448.4700	1.4485	11.774	0.0000	0.0000
2025/05/06	2030	07/08/2025	8.72 Call	Bond Future	569.6500	0.5697	478.8400	0.4788	15.941	0.0000	0.0000
2025/05/06	2030	07/08/2025	9.22 Put	Bond Future	502.2100	0.5022	580.8400	0.5808	15.657	0.0000	0.0000
2025/05/06	2030	07/08/2025	9.22 Call	Bond Future	1544.6900	1.5447	1379.9300	1.3799	10.666	0.0000	0.0000
2025/05/06	2030	07/08/2025	9.81 Call	Bond Future	3209.5000	3.2095	2991.4000	2.9914	6.795	0.0000	0.0000
2025/05/06	2030	07/08/2025	9.81 Put	Bond Future	130.4100	0.1304	155.7000	0.1557	19.393	0.0000	0.0000
2025/05/06	2030	06/11/2025	8.72 Put	Bond Future	1752.0400	1.7520	1905.2900	1.9053	8.747	0.0000	0.0000
2025/05/06	2030	06/11/2025	8.72 Call	Bond Future	807.6000	0.8076	712.9700	0.7130	11.717	0.0000	0.0000
2025/05/06	2030	06/11/2025	9.22 Put	Bond Future	954.1800	0.9542	1054.1900	1.0542	10.481	0.0000	0.0000
2025/05/06	2030	06/11/2025	9.22 Call	Bond Future	1700.2600	1.7003	1552.3900	1.5524	8.697	0.0000	0.0000
2025/05/06	2030	06/11/2025	10.08 Call	Bond Future	3865.9700	3.8660	3655.7700	3.6558	5.437	0.0000	0.0000
2025/05/06	2030	06/11/2025	10.08 Put	Bond Future	295.5400	0.2955	333.2200	0.3332	12.750	0.0000	0.0000
2025/05/06	2030	06/11/2025		Bond Future	8.9980	98.7763	9.0715	98.5284	0.817	0.0000	0.0000
2025/05/06	2030	06/11/2025	9.54 Call	Bond Future	2435.3600	2.4354	2259.0900	2.2591	7.238	0.0000	0.0000
2025/05/06	2030	06/11/2025	9.54 Put	Bond Future	626.2100	0.6262	697.8200	0.6978	11.435	0.0000	0.0000
2025/05/06	2030	05/02/2026		Bond Future	9.1010	96.6137	9.1799	96.3616	0.867	0.0000	0.0000
2025/05/06	2030	05/02/2026	9.49 Call	Bond Future	2263.8200	2.2638	2105.0500	2.1051	7.013	0.0000	0.0000
2025/05/06	2030	05/02/2026	9.49 Put	Bond Future	1028.9900	1.0290	1122.3300	1.1223	9.071	0.0000	0.0000
2025/05/06	2030	07/05/2026		Bond Future	9.2352	98.3933	9.3203	98.1369	0.921	0.0000	0.0000
2025/05/06	2030	07/05/2026	9.39 Call	Bond Future	1962.3100	1.9623	1821.5200	1.8215	7.175	0.0000	0.0000
2025/05/06	2030	07/05/2026	9.39 Put	Bond Future	1496.5200	1.4965	1612.1500	1.6122	7.727	0.0000	0.0000
2025/05/06	2032	08/05/2025	9.40 Put	Bond Future	1525.9200	1.5259	1799.9400	1.7999	17.958	0.0000	0.0000
2025/05/06	2032	08/05/2025	9.40 Call	Bond Future	3.7900	0.0038	0.1300	0.0001	96.570	0.0000	0.0000
2025/05/06	2032	08/05/2025	9.90 Put	Bond Future	37.9600	0.0380	47.4500	0.0475	25.000	0.0000	0.0000
2025/05/06	2032	08/05/2025	9.90 Call	Bond Future	879.8100	0.8798	611.6200	0.6116	30.483	0.0000	0.0000
2025/05/06	2032	08/05/2025	10.28 Call	Bond Future	2588.5400	2.5885	2310.8500	2.3109	10.728	0.0000	0.0000
2025/05/06	2032	08/05/2025	10.28 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/06	2032	08/05/2025	9.42 Put	Bond Future	1431.6200	1.4316	1704.0300	1.7040	19.028	0.0000	0.0000
2025/05/06	2032	08/05/2025	9.42 Call	Bond Future	5.5100	0.0055	0.2400	0.0002	95.644	0.0000	0.0000
2025/05/06	2032	08/05/2025	9.92 Put	Bond Future	28.5500	0.0286	34.3200	0.0343	20.210	0.0000	0.0000
2025/05/06	2032	08/05/2025	9.92 Call	Bond Future	963.3900	0.9634	691.4800	0.6915	28.224	0.0000	0.0000
2025/05/06	2032	08/05/2025	10.97 Call	Bond Future	5653.9200	5.6539	5376.2400	5.3762	4.911	0.0000	0.0000
2025/05/06	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
2025/05/06	2032	08/05/2025		Bond Future	9.7201	93.6975	9.7792	93.4198	0.608	0.0000
2025/05/06	2032	08/05/2025	10.91 Call	Bond Future	5392.6700	5.3927	5114.9900	5.1150	5.149	0.0000
2025/05/06	2032	08/05/2025	10.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2032	07/08/2025		Bond Future	9.8146	95.5025	9.8767	95.2195	0.633	0.0000
2025/05/06	2032	07/08/2025	12.01 Call	Bond Future	9377.3300	9.3773	9095.6000	9.0956	3.004	0.0000
2025/05/06	2032	07/08/2025	12.01 Put	Bond Future	6.2200	0.0062	7.4500	0.0075	19.775	0.0000
2025/05/06	2032	07/08/2025	9.40 Put	Bond Future	2427.7000	2.4277	2632.1900	2.6322	8.423	0.0000
2025/05/06	2032	07/08/2025	9.40 Call	Bond Future	510.8100	0.5108	432.3400	0.4323	15.362	0.0000
2025/05/06	2032	07/08/2025	9.90 Put	Bond Future	1119.4300	1.1194	1243.5100	1.2435	11.084	0.0000
2025/05/06	2032	07/08/2025	9.90 Call	Bond Future	1508.3900	1.5084	1349.5100	1.3495	10.533	0.0000
2025/05/06	2032	07/08/2025	10.59 Call	Bond Future	3756.8100	3.7568	3516.3600	3.5164	6.400	0.0000
2025/05/06	2032	07/08/2025	10.59 Put	Bond Future	301.0200	0.3010	343.5300	0.3435	14.122	0.0000
2025/05/06	2032	06/11/2025	9.40 Put	Bond Future	3126.2500	3.1263	3326.9000	3.3269	6.418	0.0000
2025/05/06	2032	06/11/2025	9.40 Call	Bond Future	797.9900	0.7980	710.4100	0.7104	10.975	0.0000
2025/05/06	2032	06/11/2025	9.90 Put	Bond Future	1840.7000	1.8407	1982.9600	1.9830	7.729	0.0000
2025/05/06	2032	06/11/2025	9.90 Call	Bond Future	1758.2300	1.7582	1612.2600	1.6123	8.302	0.0000
2025/05/06	2032	06/11/2025	10.89 Call	Bond Future	4720.5100	4.7205	4486.0200	4.4860	4.967	0.0000
2025/05/06	2032	06/11/2025	10.89 Put	Bond Future	550.5500	0.5506	604.2900	0.6043	9.761	0.0000
2025/05/06	2032	06/11/2025		Bond Future	9.9187	93.1785	9.9840	92.8903	0.659	0.0000
2025/05/06	2032	06/11/2025	10.42 Call	Bond Future	3179.7100	3.1797	2980.2200	2.9802	6.274	0.0000
2025/05/06	2032	06/11/2025	10.42 Put	Bond Future	997.1300	0.9971	1085.8700	1.0859	8.900	0.0000
2025/05/06	2032	05/02/2026		Bond Future	10.0452	94.9188	10.1141	94.6255	0.685	0.0000
2025/05/06	2032	05/02/2026	10.16 Call	Bond Future	2447.1000	2.4471	2285.8500	2.2859	6.589	0.0000
2025/05/06	2032	05/02/2026	10.16 Put	Bond Future	1958.7800	1.9588	2090.7900	2.0908	6.739	0.0000
2025/05/06	2032	07/05/2026		Bond Future	10.1875	92.5079	10.2601	92.2096	0.713	0.0000
2025/05/06	2032	07/05/2026	10.14 Call	Bond Future	2288.0600	2.2881	2138.6700	2.1387	6.529	0.0000
2025/05/06	2032	07/05/2026	10.14 Put	Bond Future	2483.6500	2.4837	2632.6000	2.6326	5.997	0.0000
2025/05/06	2033	08/05/2025		Bond Future	127.6852	127.6852	127.6676	127.6676	0.014	0.0000
2025/05/06	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2033	08/05/2025	130.62 Put	Bond Future	2934.7800	2.9348	2952.3900	2.9524	0.600	0.0000
2025/05/06	2033	07/08/2025		Bond Future	130.1767	130.1767	130.1589	130.1589	0.014	0.0000
2025/05/06	2033	07/08/2025	128.65 Call	Bond Future	1526.6900	1.5267	1508.9000	1.5089	1.165	0.0000
2025/05/06	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2033	06/11/2025		Bond Future	131.1723	131.1723	131.1548	131.1548	0.013	0.0000
2025/05/06	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2033	06/11/2025	133.14 Put	Bond Future	1967.7000	1.9677	1985.1800	1.9852	0.888	0.0000
2025/05/06	2033	05/02/2026		Bond Future	133.6550	133.6550	133.6377	133.6377	0.013	0.0000
2025/05/06	2033	05/02/2026	132.88 Call	Bond Future	775.0400	0.7750	757.7200	0.7577	2.235	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
2025/05/06	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	2033	07/05/2026		Bond Future	134.5803	134.5803	134.5634	134.5634	0.013	0.0000	0.0000
2025/05/06	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	2033	07/05/2026	135.16 Put	Bond Future	579.7000	0.5797	596.5600	0.5966	2.908	0.0000	0.0000
2025/05/06	2037	08/05/2025	10.50 Put	Bond Future	4063.2500	4.0633	4449.2800	4.4493	9.501	0.0000	0.0000
2025/05/06	2037	08/05/2025	10.50 Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/06	2037	08/05/2025	11.00 Put	Bond Future	1210.2300	1.2102	1524.4600	1.5245	25.964	0.0000	0.0000
2025/05/06	2037	08/05/2025	11.00 Call	Bond Future	89.2700	0.0893	17.4300	0.0174	80.475	0.0000	0.0000
2025/05/06	2037	08/05/2025	11.46 Call	Bond Future	1508.7100	1.5087	1125.8200	1.1258	25.379	0.0000	0.0000
2025/05/06	2037	08/05/2025	11.46 Put	Bond Future	44.7800	0.0448	47.9600	0.0480	7.101	0.0000	0.0000
2025/05/06	2037	08/05/2025	12.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	2037	08/05/2025	12.55 Call	Bond Future	7155.7400	7.1557	6769.6700	6.7697	5.395	0.0000	0.0000
2025/05/06	2037	08/05/2025	13.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	2037	08/05/2025	13.30 Call	Bond Future	10746.4000	10.7464	10360.3300	10.3603	3.593	0.0000	0.0000
2025/05/06	2037	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	2037	08/05/2025	13.35 Call	Bond Future	10976.9600	10.9770	10590.8900	10.5909	3.517	0.0000	0.0000
2025/05/06	2037	08/05/2025		Bond Future	11.1970	84.9990	11.2657	84.6130	0.614	0.0000	0.0000
2025/05/06	2037	08/05/2025	12.25 Call	Bond Future	5647.2500	5.6473	5261.1800	5.2612	6.836	0.0000	0.0000
2025/05/06	2037	08/05/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	2037	07/08/2025		Bond Future	11.3254	82.3757	11.3970	81.9822	0.632	0.0000	0.0000
2025/05/06	2037	07/08/2025	13.01 Call	Bond Future	8680.2000	8.6802	8299.9100	8.2999	4.381	0.0000	0.0000
2025/05/06	2037	07/08/2025	13.01 Put	Bond Future	77.0600	0.0771	90.2400	0.0902	17.104	0.0000	0.0000
2025/05/06	2037	07/08/2025	12.17 Call	Bond Future	4869.6800	4.8697	4534.8800	4.5349	6.875	0.0000	0.0000
2025/05/06	2037	07/08/2025	12.17 Put	Bond Future	387.9500	0.3880	446.6200	0.4466	15.123	0.0000	0.0000
2025/05/06	2037	07/08/2025	11.42 Call	Bond Future	1944.5900	1.9446	1722.8900	1.7229	11.401	0.0000	0.0000
2025/05/06	2037	07/08/2025	11.42 Put	Bond Future	1424.9400	1.4249	1596.7100	1.5967	12.055	0.0000	0.0000
2025/05/06	2037	07/08/2025	10.55 Put	Bond Future	4664.5200	4.6645	5009.5000	5.0095	7.396	0.0000	0.0000
2025/05/06	2037	07/08/2025	10.55 Call	Bond Future	224.0100	0.2240	175.5200	0.1755	21.646	0.0000	0.0000
2025/05/06	2037	07/08/2025	10.64 Put	Bond Future	4213.4000	4.2134	4544.9800	4.5450	7.870	0.0000	0.0000
2025/05/06	2037	07/08/2025	10.64 Call	Bond Future	305.1600	0.3052	243.2700	0.2433	20.281	0.0000	0.0000
2025/05/06	2037	07/08/2025	11.82 Call	Bond Future	3396.4400	3.3964	3103.9300	3.1039	8.612	0.0000	0.0000
2025/05/06	2037	07/08/2025	11.82 Put	Bond Future	729.1300	0.7291	830.0900	0.8301	13.847	0.0000	0.0000
2025/05/06	2037	07/08/2025	11.07 Call	Bond Future	990.1300	0.9901	843.9500	0.8440	14.764	0.0000	0.0000
2025/05/06	2037	07/08/2025	11.07 Put	Bond Future	2417.0500	2.4171	2664.3400	2.6643	10.231	0.0000	0.0000
2025/05/06	2037	07/08/2025	10.34 Put	Bond Future	5800.6200	5.8006	6169.0700	6.1691	6.352	0.0000	0.0000
2025/05/06	2037	07/08/2025	10.34 Call	Bond Future	100.2700	0.1003	75.2500	0.0753	24.953	0.0000	0.0000
2025/05/06	2037	07/08/2025	10.50 Put	Bond Future	4924.7900	4.9248	5276.4000	5.2764	7.140	0.0000	0.0000
2025/05/06	2037	07/08/2025	10.50 Call	Bond Future	186.6000	0.1866	144.7400	0.1447	22.433	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	
2025/05/06	2037	07/08/2025	11.00 Put	Bond Future	2665.5500	2.6656	2928.1000	2.9281	9.850	0.0000	0.0000
2025/05/06	2037	07/08/2025	11.00 Call	Bond Future	841.5400	0.8415	710.6200	0.7106	15.557	0.0000	0.0000
2025/05/06	2037	07/08/2025	11.83 Call	Bond Future	3436.4800	3.4365	3142.5100	3.1425	8.554	0.0000	0.0000
2025/05/06	2037	07/08/2025	11.83 Put	Bond Future	716.5000	0.7165	816.0000	0.8160	13.887	0.0000	0.0000
2025/05/06	2037	07/08/2025	11.45 Call	Bond Future	2041.6100	2.0416	1813.8400	1.8138	11.156	0.0000	0.0000
2025/05/06	2037	07/08/2025	11.45 Put	Bond Future	1358.0700	1.3581	1523.7700	1.5238	12.201	0.0000	0.0000
2025/05/06	2037	06/11/2025	10.50 Put	Bond Future	5847.8000	5.8478	6181.4400	6.1814	5.705	0.0000	0.0000
2025/05/06	2037	06/11/2025	10.50 Call	Bond Future	461.6400	0.4616	394.3800	0.3944	14.570	0.0000	0.0000
2025/05/06	2037	06/11/2025	11.00 Put	Bond Future	3736.5000	3.7365	3999.8700	3.9999	7.049	0.0000	0.0000
2025/05/06	2037	06/11/2025	11.00 Call	Bond Future	1237.8200	1.2378	1100.2900	1.1003	11.111	0.0000	0.0000
2025/05/06	2037	06/11/2025	12.16 Call	Bond Future	4811.0600	4.8111	4515.4600	4.5155	6.144	0.0000	0.0000
2025/05/06	2037	06/11/2025	12.16 Put	Bond Future	1104.5100	1.1045	1209.8100	1.2098	9.534	0.0000	0.0000
2025/05/06	2037	06/11/2025		Bond Future	11.4523	83.9604	11.5266	83.5595	0.649	0.0000	0.0000
2025/05/06	2037	06/11/2025	11.63 Call	Bond Future	2924.8900	2.9249	2692.3600	2.6924	7.950	0.0000	0.0000
2025/05/06	2037	06/11/2025	11.63 Put	Bond Future	1971.2400	1.9712	2139.6100	2.1396	8.541	0.0000	0.0000
2025/05/06	2037	05/02/2026	12.27 Call	Bond Future	5055.8300	5.0558	4772.1000	4.7721	5.612	0.0000	0.0000
2025/05/06	2037	05/02/2026	12.27 Put	Bond Future	1606.9900	1.6070	1731.2900	1.7313	7.735	0.0000	0.0000
2025/05/06	2037	05/02/2026	10.90 Put	Bond Future	5039.5200	5.0395	5324.5100	5.3245	5.655	0.0000	0.0000
2025/05/06	2037	05/02/2026	10.90 Call	Bond Future	1227.7700	1.2278	1104.7300	1.1047	10.021	0.0000	0.0000
2025/05/06	2037	05/02/2026		Bond Future	11.5980	81.2701	11.6754	80.8621	0.667	0.0000	0.0000
2025/05/06	2037	05/02/2026	11.20 Call	Bond Future	1836.6500	1.8367	1675.3000	1.6753	8.785	0.0000	0.0000
2025/05/06	2037	05/02/2026	11.20 Put	Bond Future	3980.2500	3.9803	4226.9300	4.2269	6.198	0.0000	0.0000
2025/05/06	2037	05/02/2026	11.86 Call	Bond Future	3664.3900	3.6644	3422.0800	3.4221	6.613	0.0000	0.0000
2025/05/06	2037	05/02/2026	11.86 Put	Bond Future	2294.6500	2.2947	2460.3700	2.4604	7.222	0.0000	0.0000
2025/05/06	2037	05/02/2026	11.36 Call	Bond Future	2222.4000	2.2224	2040.4200	2.0404	8.188	0.0000	0.0000
2025/05/06	2037	05/02/2026	11.36 Put	Bond Future	3494.8200	3.4948	3720.8700	3.7209	6.468	0.0000	0.0000
2025/05/06	2037	05/02/2026	10.65 Put	Bond Future	6075.8600	6.0759	6390.4400	6.3904	5.178	0.0000	0.0000
2025/05/06	2037	05/02/2026	10.65 Call	Bond Future	838.5500	0.8386	745.1000	0.7451	11.144	0.0000	0.0000
2025/05/06	2037	05/02/2026	12.73 Call	Bond Future	6762.5400	6.7625	6442.3900	6.4424	4.734	0.0000	0.0000
2025/05/06	2037	05/02/2026	12.73 Put	Bond Future	1070.5700	1.0706	1158.4500	1.1585	8.209	0.0000	0.0000
2025/05/06	2037	05/02/2026	11.40 Put	Bond Future	3381.7200	3.3817	3602.6700	3.6027	6.534	0.0000	0.0000
2025/05/06	2037	05/02/2026	11.40 Call	Bond Future	2325.1200	2.3251	2138.0400	2.1380	8.046	0.0000	0.0000
2025/05/06	2037	07/05/2026		Bond Future	11.7594	82.7659	11.8401	82.3506	0.686	0.0000	0.0000
2025/05/06	2037	07/05/2026	11.32 Call	Bond Future	2222.1600	2.2222	2053.1700	2.0532	7.605	0.0000	0.0000
2025/05/06	2037	07/05/2026	11.32 Put	Bond Future	4538.1000	4.5381	4784.4300	4.7844	5.428	0.0000	0.0000
2025/05/06	2038	08/05/2025		Bond Future	138.4265	138.4265	138.1678	138.1678	0.187	0.0000	0.0000
2025/05/06	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	2038	08/05/2025	139.68 Put	Bond Future	1253.5000	1.2535	1512.1900	1.5122	20.637	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
2025/05/06	2038	07/08/2025		Bond Future	138.9930	138.9930	138.7294	138.7294	0.190	0.0000
2025/05/06	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/06	2038	07/08/2025	139.56 Put	Bond Future	566.9900	0.5670	830.6100	0.8306	46.495	0.0000
2025/05/06	2038	06/11/2025		Bond Future	141.7009	141.7009	141.4325	141.4325	0.189	0.0000
2025/05/06	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2038	06/11/2025	143.88 Put	Bond Future	2179.1200	2.1791	2447.5300	2.4475	12.317	0.0000
2025/05/06	2038	05/02/2026		Bond Future	142.2062	142.2062	141.9335	141.9335	0.192	0.0000
2025/05/06	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2038	05/02/2026	143.20 Put	Bond Future	993.8500	0.9939	1266.5300	1.2665	27.437	0.0000
2025/05/06	2038	07/05/2026		Bond Future	144.8617	144.8617	144.5845	144.5845	0.191	0.0000
2025/05/06	2038	07/05/2026	144.53 Call	Bond Future	331.7400	0.3317	54.4900	0.0545	83.574	0.0000
2025/05/06	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2040	08/05/2025	13.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2040	08/05/2025	13.43 Call	Bond Future	9596.9900	9.5970	9040.5400	9.0405	5.798	0.0000
2025/05/06	2040	08/05/2025	12.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2040	08/05/2025	12.75 Call	Bond Future	6121.1200	6.1211	5564.6700	5.5647	9.091	0.0000
2025/05/06	2040	08/05/2025	13.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2040	08/05/2025	13.50 Call	Bond Future	9940.6300	9.9406	9384.1800	9.3842	5.598	0.0000
2025/05/06	2040	08/05/2025		Bond Future	11.6624	83.9804	11.7561	83.4239	0.803	0.0000
2025/05/06	2040	08/05/2025	12.63 Call	Bond Future	5480.8400	5.4808	4924.3900	4.9244	10.153	0.0000
2025/05/06	2040	08/05/2025	12.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2040	07/08/2025		Bond Future	11.7979	81.0868	11.8953	80.5196	0.826	0.0000
2025/05/06	2040	07/08/2025	13.29 Call	Bond Future	8191.9400	8.1919	7655.3400	7.6553	6.550	0.0000
2025/05/06	2040	07/08/2025	13.29 Put	Bond Future	127.3900	0.1274	157.9500	0.1580	23.989	0.0000
2025/05/06	2040	07/08/2025	12.60 Call	Bond Future	4952.5000	4.9525	4481.7400	4.4817	9.506	0.0000
2025/05/06	2040	07/08/2025	12.60 Put	Bond Future	456.9600	0.4570	553.3600	0.5534	21.096	0.0000
2025/05/06	2040	07/08/2025	11.00 Put	Bond Future	5101.5900	5.1016	5606.1400	5.6061	9.890	0.0000
2025/05/06	2040	07/08/2025	11.00 Call	Bond Future	221.8300	0.2218	159.2200	0.1592	28.224	0.0000
2025/05/06	2040	07/08/2025	11.70 Put	Bond Future	2047.7600	2.0478	2360.6500	2.3607	15.280	0.0000
2025/05/06	2040	07/08/2025	11.70 Call	Bond Future	1471.7000	1.4717	1217.4300	1.2174	17.277	0.0000
2025/05/06	2040	07/08/2025	12.40 Call	Bond Future	4062.7800	4.0628	3626.0000	3.6260	10.751	0.0000
2025/05/06	2040	07/08/2025	12.40 Put	Bond Future	651.9900	0.6520	782.3700	0.7824	19.997	0.0000
2025/05/06	2040	07/08/2025	11.10 Put	Bond Future	4558.9600	4.5590	5043.2000	5.0432	10.622	0.0000
2025/05/06	2040	07/08/2025	11.10 Call	Bond Future	314.5100	0.3145	231.5900	0.2316	26.365	0.0000
2025/05/06	2040	07/08/2025	10.80 Put	Bond Future	6274.3500	6.2744	6808.6900	6.8087	8.516	0.0000
2025/05/06	2040	07/08/2025	10.80 Call	Bond Future	102.6700	0.1027	69.8500	0.0699	31.966	0.0000
2025/05/06	2040	07/08/2025	11.40 Put	Bond Future	3135.1900	3.1352	3540.9000	3.5409	12.941	0.0000
2025/05/06	2040	07/08/2025	11.40 Call	Bond Future	755.1500	0.7552	593.7000	0.5937	21.380	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
2025/05/06	2040	07/08/2025	12.00 Call	Bond Future	2451.9700	2.4520	2108.6300	2.1086	14.003	0.0000
2025/05/06	2040	07/08/2025	12.00 Put	Bond Future	1282.2200	1.2822	1506.0400	1.5060	17.456	0.0000
2025/05/06	2040	06/11/2025		Bond Future	11.9313	82.6466	12.0325	82.0687	0.848	0.0000
2025/05/06	2040	06/11/2025	11.84 Call	Bond Future	2266.6700	2.2667	1992.0200	1.9920	12.117	0.0000
2025/05/06	2040	06/11/2025	11.84 Put	Bond Future	2793.6100	2.7936	3096.8500	3.0969	10.855	0.0000
2025/05/06	2040	05/02/2026	13.23 Call	Bond Future	7228.8100	7.2288	6770.0200	6.7700	6.347	0.0000
2025/05/06	2040	05/02/2026	13.23 Put	Bond Future	1154.3400	1.1543	1283.9400	1.2839	11.227	0.0000
2025/05/06	2040	05/02/2026	11.82 Put	Bond Future	3822.0800	3.8221	4155.4900	4.1555	8.723	0.0000
2025/05/06	2040	05/02/2026	11.82 Call	Bond Future	2324.3400	2.3243	2069.3600	2.0694	10.970	0.0000
2025/05/06	2040	05/02/2026		Bond Future	12.0828	79.6812	12.1880	79.0928	0.871	0.0000
2025/05/06	2040	05/02/2026	11.49 Call	Bond Future	1538.3300	1.5383	1344.1100	1.3441	12.625	0.0000
2025/05/06	2040	05/02/2026	11.49 Put	Bond Future	4977.5500	4.9776	5371.7200	5.3717	7.919	0.0000
2025/05/06	2040	07/05/2026		Bond Future	12.2484	81.1474	12.3579	80.5484	0.894	0.0000
2025/05/06	2040	07/05/2026	11.67 Call	Bond Future	2074.8900	2.0749	1855.1800	1.8552	10.589	0.0000
2025/05/06	2040	07/05/2026	11.67 Put	Bond Future	5353.6400	5.3536	5732.8800	5.7329	7.084	0.0000
2025/05/06	2044	08/05/2025	10.85 Put	Bond Future	6558.0900	6.5581	7299.0100	7.2990	11.298	0.0000
2025/05/06	2044	08/05/2025	10.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2044	08/05/2025	11.76 Call	Bond Future	217.2900	0.2173	32.0900	0.0321	85.232	0.0000
2025/05/06	2044	08/05/2025	11.76 Put	Bond Future	868.8300	0.8688	1424.5500	1.4246	63.962	0.0000
2025/05/06	2044	08/05/2025	11.35 Put	Bond Future	3228.1800	3.2282	3967.7300	3.9677	22.909	0.0000
2025/05/06	2044	08/05/2025	11.35 Call	Bond Future	1.3800	0.0014	0.0100	0.0000	99.275	0.0000
2025/05/06	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2044	08/05/2025	Put	Bond Future	20797.5900	20.7976	21538.5100	21.5385	3.563	0.0000
2025/05/06	2044	08/05/2025	12.40 Call	Bond Future	3109.6900	3.1097	2369.2700	2.3693	23.810	0.0000
2025/05/06	2044	08/05/2025	12.40 Put	Bond Future	1.3000	0.0013	1.8000	0.0018	38.462	0.0000
2025/05/06	2044	08/05/2025	11.65 Call	Bond Future	79.3400	0.0793	5.6500	0.0057	92.879	0.0000
2025/05/06	2044	08/05/2025	11.65 Put	Bond Future	1408.5300	1.4085	2075.7600	2.0758	47.371	0.0000
2025/05/06	2044	08/05/2025	10.92 Put	Bond Future	6078.5300	6.0785	6819.4500	6.8195	12.189	0.0000
2025/05/06	2044	08/05/2025	10.92 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2044	08/05/2025		Bond Future	11.8672	79.2024	11.9910	78.4615	1.043	0.0000
2025/05/06	2044	08/05/2025	12.72 Call	Bond Future	4877.5900	4.8776	4136.6700	4.1367	15.190	0.0000
2025/05/06	2044	08/05/2025	12.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	2044	07/08/2025		Bond Future	12.0000	76.3421	12.1287	75.5869	1.072	0.0000
2025/05/06	2044	07/08/2025	13.34 Call	Bond Future	7502.2100	7.5022	6808.2600	6.8083	9.250	0.0000
2025/05/06	2044	07/08/2025	13.34 Put	Bond Future	198.1400	0.1981	259.3800	0.2594	30.907	0.0000
2025/05/06	2044	07/08/2025	11.85 Call	Bond Future	1406.9500	1.4070	1094.8600	1.0949	22.182	0.0000
2025/05/06	2044	07/08/2025	11.85 Put	Bond Future	2303.5300	2.3035	2746.6300	2.7466	19.236	0.0000
2025/05/06	2044	07/08/2025	11.30 Put	Bond Future	4683.1600	4.6832	5326.9400	5.3269	13.747	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
2025/05/06	2044	07/08/2025	11.30 Call	Bond Future	349.7500	0.3498	238.3400	0.2383	31.854	0.0000	0.0000
2025/05/06	2044	07/08/2025	10.63 Put	Bond Future	8882.3000	8.8823	9628.2200	9.6282	8.398	0.0000	0.0000
2025/05/06	2044	07/08/2025	10.63 Call	Bond Future	19.8100	0.0198	10.5400	0.0105	46.795	0.0000	0.0000
2025/05/06	2044	07/08/2025	12.20 Call	Bond Future	2533.1200	2.5331	2086.1800	2.0862	17.644	0.0000	0.0000
2025/05/06	2044	07/08/2025	12.20 Put	Bond Future	1364.3100	1.3643	1672.5600	1.6726	22.594	0.0000	0.0000
2025/05/06	2044	06/11/2025	12.20 Call	Bond Future	2796.1500	2.7962	2390.7400	2.3907	14.499	0.0000	0.0000
2025/05/06	2044	06/11/2025	12.20 Put	Bond Future	2392.7600	2.3928	2756.8500	2.7569	15.216	0.0000	0.0000
2025/05/06	2044	06/11/2025		Bond Future	12.1303	77.8106	12.2638	77.0411	1.100	0.0000	0.0000
2025/05/06	2044	06/11/2025	11.88 Call	Bond Future	1841.5900	1.8416	1528.3400	1.5283	17.010	0.0000	0.0000
2025/05/06	2044	06/11/2025	11.88 Put	Bond Future	3319.7700	3.3198	3776.0200	3.7760	13.743	0.0000	0.0000
2025/05/06	2044	05/02/2026		Bond Future	12.2773	74.8800	12.4161	74.0964	1.130	0.0000	0.0000
2025/05/06	2044	05/02/2026	11.56 Call	Bond Future	1369.2300	1.3692	1140.3800	1.1404	16.714	0.0000	0.0000
2025/05/06	2044	05/02/2026	11.56 Put	Bond Future	5641.9400	5.6419	6196.6700	6.1967	9.832	0.0000	0.0000
2025/05/06	2044	07/05/2026		Bond Future	12.4370	76.2576	12.5814	75.4598	1.161	0.0000	0.0000
2025/05/06	2044	07/05/2026	11.80 Call	Bond Future	1970.1500	1.9702	1693.8100	1.6938	14.026	0.0000	0.0000
2025/05/06	2044	07/05/2026	11.80 Put	Bond Future	5664.2600	5.6643	6185.7300	6.1857	9.206	0.0000	0.0000
2025/05/06	2046	08/05/2025		Bond Future	118.0591	118.0591	118.0846	118.0846	0.022	0.0000	0.0000
2025/05/06	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	2046	08/05/2025	121.97 Put	Bond Future	3910.9400	3.9109	3885.3900	3.8854	0.653	0.0000	0.0000
2025/05/06	2046	07/08/2025		Bond Future	120.3628	120.3628	120.3888	120.3888	0.022	0.0000	0.0000
2025/05/06	2046	07/08/2025	118.69 Call	Bond Future	1672.8200	1.6728	1698.8400	1.6988	1.555	0.0000	0.0000
2025/05/06	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	2046	06/11/2025		Bond Future	120.4438	120.4438	120.4714	120.4714	0.023	0.0000	0.0000
2025/05/06	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	2046	06/11/2025	125.41 Put	Bond Future	4966.1900	4.9662	4938.6300	4.9386	0.555	0.0000	0.0000
2025/05/06	2046	05/02/2026		Bond Future	122.7228	122.7228	122.7514	122.7514	0.023	0.0000	0.0000
2025/05/06	2046	05/02/2026	121.65 Call	Bond Future	1072.7600	1.0728	1101.4000	1.1014	2.670	0.0000	0.0000
2025/05/06	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	2046	07/05/2026		Bond Future	122.7053	122.7053	122.7356	122.7356	0.025	0.0000	0.0000
2025/05/06	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	2046	07/05/2026	124.95 Put	Bond Future	2244.6900	2.2447	2214.3800	2.2144	1.350	0.0000	0.0000
2025/05/06	2050	08/05/2025		Bond Future	119.2333	119.2333	118.7722	118.7722	0.387	0.0000	0.0000
2025/05/06	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	2050	08/05/2025	121.16 Put	Bond Future	1926.7300	1.9267	2387.7900	2.3878	23.930	0.0000	0.0000
2025/05/06	2050	07/08/2025		Bond Future	119.1816	119.1816	118.7116	118.7116	0.394	0.0000	0.0000
2025/05/06	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	2050	07/08/2025	119.89 Put	Bond Future	708.4200	0.7084	1178.3900	1.1784	66.341	0.0000	0.0000
2025/05/06	2050	06/11/2025		Bond Future	121.5036	121.5036	121.0246	121.0246	0.394	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
2025/05/06	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	2050	06/11/2025	124.42 Put	Bond Future	2916.3900	2.9164	3395.4300	3.3954	16.426	0.0000	0.0000
2025/05/06	2050	05/02/2026		Bond Future	121.3790	121.3790	120.8917	120.8917	0.401	0.0000	0.0000
2025/05/06	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	2050	05/02/2026	122.82 Put	Bond Future	1441.0500	1.4411	1928.2900	1.9283	33.811	0.0000	0.0000
2025/05/06	2050	07/05/2026		Bond Future	123.6455	123.6455	123.1496	123.1496	0.401	0.0000	0.0000
2025/05/06	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	2050	07/05/2026	124.07 Put	Bond Future	424.4900	0.4245	920.4500	0.9205	116.837	0.0000	0.0000
2025/05/06	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	AL37	08/05/2025		Index Future	1107.3300	1107.3300	1104.3650	1104.3650	0.268	0.0000	0.0000
2025/05/06	AL37	07/08/2025		Index Future	1128.6630	1128.6630	1125.6410	1125.6410	0.268	0.0000	0.0000
2025/05/06	AL37	06/11/2025		Index Future	1150.3900	1150.3900	1147.3120	1147.3120	0.268	0.0000	0.0000
2025/05/06	AL37	05/02/2026		Index Future	1171.9130	1171.9130	1168.7830	1168.7830	0.267	0.0000	0.0000
2025/05/06	AL37	07/05/2026		Index Future	1193.5690	1193.5690	1190.3850	1190.3850	0.267	0.0000	0.0000
2025/05/06	AL7T	08/05/2025		Index Future	1303.1050	1303.1050	1297.8180	1297.8180	0.406	0.0000	0.0000
2025/05/06	AL7T	07/08/2025		Index Future	1328.2090	1328.2090	1322.8210	1322.8210	0.406	0.0000	0.0000
2025/05/06	AL7T	06/11/2025		Index Future	1353.7780	1353.7780	1348.2880	1348.2880	0.406	0.0000	0.0000
2025/05/06	AL7T	05/02/2026		Index Future	1379.1070	1379.1070	1373.5200	1373.5200	0.405	0.0000	0.0000
2025/05/06	AL7T	07/05/2026		Index Future	1404.5920	1404.5920	1398.9060	1398.9060	0.405	0.0000	0.0000
2025/05/06	ALBI	08/05/2025		Index Future	1117.1250	1117.1250	1111.9750	1111.9750	0.461	0.0000	0.0000
2025/05/06	ALBI	07/08/2025		Index Future	1138.6470	1138.6470	1133.3970	1133.3970	0.461	0.0000	0.0000
2025/05/06	ALBI	06/11/2025		Index Future	1160.5660	1160.5660	1155.2170	1155.2170	0.461	0.0000	0.0000
2025/05/06	ALBI	05/02/2026		Index Future	1182.2800	1182.2800	1176.8360	1176.8360	0.460	0.0000	0.0000
2025/05/06	ALBI	07/05/2026		Index Future	1204.1270	1204.1270	1198.5870	1198.5870	0.460	0.0000	0.0000
2025/05/06	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	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	
2025/05/06	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/06	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/06	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/06	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/06	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/06	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/06	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/05/06	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	ES33	08/05/2025		Bond Future	11.3729	80.6635	11.4365	80.3743	0.559	0.0000	0.0000
2025/05/06	ES33	08/05/2025	12.73 Call	Bond Future	5891.5500	5.8916	5602.2700	5.6023	4.910	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
2025/05/06	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	ES33	07/08/2025		Bond Future	11.5212	82.2375	11.5876	81.9427	0.577	0.0000
2025/05/06	ES33	07/08/2025	13.56 Call	Bond Future	8432.9200	8.4329	8138.0600	8.1381	3.497	0.0000
2025/05/06	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	ES33	06/11/2025		Bond Future	11.6845	80.0437	11.7540	79.7432	0.595	0.0000
2025/05/06	ES33	06/11/2025	12.01 Call	Bond Future	1393.4900	1.3935	1093.0100	1.0930	21.563	0.0000
2025/05/06	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	ES33	05/02/2026		Bond Future	11.8746	81.5572	11.9475	81.2514	0.614	0.0000
2025/05/06	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	ES33	05/02/2026	11.49 Put	Bond Future	1638.3200	1.6383	1944.1200	1.9441	18.665	0.0000
2025/05/06	ES33	07/05/2026		Bond Future	12.0766	79.2828	12.1531	78.9716	0.633	0.0000
2025/05/06	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	ES33	07/05/2026	11.69 Put	Bond Future	1597.7000	1.5977	1908.9200	1.9089	19.479	0.0000
2025/05/06	ES42	08/05/2025		Bond Future	12.1023	74.7034	12.1960	74.1759	0.774	0.0000
2025/05/06	ES42	08/05/2025	13.25 Call	Bond Future	6072.5300	6.0725	5545.0200	5.5450	8.687	0.0000
2025/05/06	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	ES42	07/08/2025		Bond Future	12.2374	76.1611	12.3347	75.6234	0.795	0.0000
2025/05/06	ES42	07/08/2025	13.79 Call	Bond Future	7888.9400	7.8889	7351.1800	7.3512	6.817	0.0000
2025/05/06	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	ES42	06/11/2025		Bond Future	12.3816	73.3795	12.4828	72.8314	0.817	0.0000
2025/05/06	ES42	06/11/2025	12.39 Call	Bond Future	45.5900	0.0456	0.0000	0.0000	(100.000)	0.0000
2025/05/06	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	502.4800	0.5025	100.000	0.0000
2025/05/06	ES42	05/02/2026		Bond Future	12.5396	74.7658	12.6447	74.2077	0.839	0.0000
2025/05/06	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	ES42	05/02/2026	11.85 Put	Bond Future	3833.9200	3.8339	4392.0500	4.3921	14.558	0.0000
2025/05/06	ES42	07/05/2026		Bond Future	12.7107	71.8952	12.8202	71.3269	0.862	0.0000
2025/05/06	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	ES42	07/05/2026	12.20 Put	Bond Future	2746.2600	2.7463	3314.5500	3.3146	20.693	0.0000
2025/05/06	GOVI	08/05/2025		GOVI	1101.0440	1101.0440	1096.1680	1096.1680	0.443	0.0000
2025/05/06	GOVI	08/05/2025	1,022.00 Call	GOVI	790440.0000	79.0440	741680.0000	74.1680	6.169	0.0000
2025/05/06	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	GOVI	07/08/2025		GOVI	1122.2560	1122.2560	1117.2860	1117.2860	0.443	0.0000
2025/05/06	GOVI	07/08/2025	1,011.00 Call	GOVI	1112560.0000	111.2560	1062860.0000	106.2860	4.467	0.0000
2025/05/06	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	GOVI	06/11/2025		GOVI	1143.8600	1143.8600	1138.7960	1138.7960	0.443	0.0000
2025/05/06	GOVI	06/11/2025	1,112.00 Call	GOVI	318600.0000	31.8600	267960.0000	26.7960	15.895	0.0000

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
2025/05/06	GOVI	06/11/2025	1,112. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	GOVI	05/02/2026		GOVI		1165.2610	1165.2610	1160.1070	1160.1070	0.442	0.0000	0.0000
2025/05/06	GOVI	05/02/2026	1,150. Call 00	GOVI		152610.0000	15.2610	101070.0000	10.1070	33.772	0.0000	0.0000
2025/05/06	GOVI	05/02/2026	1,150. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	GOVI	07/05/2026		GOVI		1186.7940	1186.7940	1181.5490	1181.5490	0.442	0.0000	0.0000
2025/05/06	GOVI	07/05/2026	1,177. Call 00	GOVI		97940.0000	9.7940	45490.0000	4.5490	53.553	0.0000	0.0000
2025/05/06	GOVI	07/05/2026	1,177. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/05/06	IGOV	08/05/2025		Index Future		374.7900	374.7900	374.4270	374.4270	0.097	0.0000	0.0000
2025/05/06	IGOV	07/08/2025		Index Future		382.1030	382.1030	381.7340	381.7340	0.097	0.0000	0.0000
2025/05/06	IGOV	06/11/2025		Index Future		389.5500	389.5500	389.1750	389.1750	0.096	0.0000	0.0000
2025/05/06	IGOV	05/02/2026		Index Future		396.9290	396.9290	396.5470	396.5470	0.096	0.0000	0.0000
2025/05/06	IGOV	07/05/2026		Index Future		404.3520	404.3520	403.9650	403.9650	0.096	0.0000	0.0000
2025/05/06	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/05/06	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/05/06	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/05/06	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/05/06	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/05/06	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/05/06	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/05/06	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/05/06	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/05/06	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/05/06	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/05/06	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/05/06	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/05/06	JBAF	18/06/2025		Jibar Tradeable Future		8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/05/06	JBAF	17/09/2025		Jibar Tradeable Future		8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/05/06	JBAF	17/12/2025		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/06	JBAF	18/03/2026		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/06	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	
2025/05/06	R033	08/05/2025		Bond Future	9.8301	102.0706	9.8892	101.7502	0.601	0.0000	0.0000
2025/05/06	R033	08/05/2025	10.33 Call	Bond Future	2668.8200	2.6688	2348.3300	2.3483	12.009	0.0000	0.0000
2025/05/06	R033	08/05/2025	10.33 Put	Bond Future	0.1100	0.0001	0.0300	0.0000	72.727	0.0000	0.0000
2025/05/06	R033	07/08/2025		Bond Future	9.9241	104.0370	9.9861	103.7104	0.624	0.0000	0.0000
2025/05/06	R033	07/08/2025	10.33 Call	Bond Future	2788.5700	2.7886	2551.3800	2.5514	8.506	0.0000	0.0000
2025/05/06	R033	07/08/2025	10.33 Put	Bond Future	674.2400	0.6742	763.6300	0.7636	13.258	0.0000	0.0000
2025/05/06	R033	06/11/2025		Bond Future	10.0269	100.9944	10.0919	100.6618	0.648	0.0000	0.0000
2025/05/06	R033	06/11/2025	10.33 Call	Bond Future	2953.6000	2.9536	2744.1200	2.7441	7.092	0.0000	0.0000
2025/05/06	R033	06/11/2025	10.33 Put	Bond Future	1414.6800	1.4147	1537.8100	1.5378	8.704	0.0000	0.0000
2025/05/06	R033	05/02/2026		Bond Future	10.1501	102.8803	10.2184	102.5418	0.673	0.0000	0.0000
2025/05/06	R033	05/02/2026	10.49 Call	Bond Future	3474.4000	3.4744	3265.1200	3.2651	6.023	0.0000	0.0000
2025/05/06	R033	05/02/2026	10.49 Put	Bond Future	1803.8400	1.8038	1933.0500	1.9331	7.163	0.0000	0.0000
2025/05/06	R033	07/05/2026		Bond Future	10.2874	99.7321	10.3592	99.3878	0.698	0.0000	0.0000
2025/05/06	R033	07/05/2026	10.38 Call	Bond Future	3019.0800	3.0191	2832.9600	2.8330	6.165	0.0000	0.0000
2025/05/06	R033	07/05/2026	10.38 Put	Bond Future	2575.1800	2.5752	2733.4000	2.7334	6.144	0.0000	0.0000
2025/05/06	R035	08/05/2025	10.08 Put	Bond Future	3000.1800	3.0002	3327.4300	3.3274	10.908	0.0000	0.0000
2025/05/06	R035	08/05/2025	10.08 Call	Bond Future	0.5600	0.0006	0.0100	0.0000	98.214	0.0000	0.0000
2025/05/06	R035	08/05/2025	10.58 Put	Bond Future	482.7000	0.4827	619.7000	0.6197	28.382	0.0000	0.0000
2025/05/06	R035	08/05/2025	10.58 Call	Bond Future	337.7400	0.3377	146.9400	0.1469	56.493	0.0000	0.0000
2025/05/06	R035	08/05/2025	11.01 Call	Bond Future	2220.8700	2.2209	1891.1900	1.8912	14.845	0.0000	0.0000
2025/05/06	R035	08/05/2025	11.01 Put	Bond Future	4.8300	0.0048	2.9500	0.0030	38.923	0.0000	0.0000
2025/05/06	R035	08/05/2025	11.70 Call	Bond Future	5831.9600	5.8320	5504.1600	5.5042	5.621	0.0000	0.0000
2025/05/06	R035	08/05/2025	11.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	R035	08/05/2025	10.95 Call	Bond Future	1903.4100	1.9034	1572.7900	1.5728	17.370	0.0000	0.0000
2025/05/06	R035	08/05/2025	10.95 Put	Bond Future	11.7400	0.0117	8.9200	0.0089	24.020	0.0000	0.0000
2025/05/06	R035	08/05/2025	10.44 Put	Bond Future	1032.6700	1.0327	1283.7500	1.2838	24.314	0.0000	0.0000
2025/05/06	R035	08/05/2025	10.44 Call	Bond Future	100.4700	0.1005	23.7500	0.0238	76.361	0.0000	0.0000
2025/05/06	R035	08/05/2025	13.35 Call	Bond Future	13687.2900	13.6873	13359.4900	13.3595	2.395	0.0000	0.0000
2025/05/06	R035	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	R035	08/05/2025	12.70 Call	Bond Future	10719.0900	10.7191	10391.2900	10.3913	3.058	0.0000	0.0000
2025/05/06	R035	08/05/2025	12.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	R035	08/05/2025	11.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	R035	08/05/2025	11.46 Call	Bond Future	4597.7100	4.5977	4269.9100	4.2699	7.130	0.0000	0.0000
2025/05/06	R035	08/05/2025		Bond Future	10.6060	91.3651	10.6649	91.0373	0.555	0.0000	0.0000
2025/05/06	R035	08/05/2025	11.78 Call	Bond Future	6237.9500	6.2380	5910.1500	5.9102	5.255	0.0000	0.0000
2025/05/06	R035	08/05/2025	11.78 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	R035	07/08/2025		Bond Future	10.7164	93.1252	10.7778	92.7911	0.573	0.0000	0.0000
2025/05/06	R035	07/08/2025	12.65 Call	Bond Future	9784.8100	9.7848	9455.7100	9.4557	3.363	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
2025/05/06	R035	07/08/2025	12.65 Put	Bond Future	31.3900	0.0314	36.4000	0.0364	15.960	0.0000	0.0000
2025/05/06	R035	07/08/2025	10.08 Put	Bond Future	3907.6800	3.9077	4181.9500	4.1820	7.019	0.0000	0.0000
2025/05/06	R035	07/08/2025	10.08 Call	Bond Future	345.2400	0.3452	285.4000	0.2854	17.333	0.0000	0.0000
2025/05/06	R035	07/08/2025	10.58 Put	Bond Future	1993.4100	1.9934	2179.8400	2.1798	9.352	0.0000	0.0000
2025/05/06	R035	07/08/2025	10.58 Call	Bond Future	1245.6100	1.2456	1097.9300	1.0979	11.856	0.0000	0.0000
2025/05/06	R035	07/08/2025	11.34 Call	Bond Future	3871.5500	3.8716	3606.0000	3.6060	6.859	0.0000	0.0000
2025/05/06	R035	07/08/2025	11.34 Put	Bond Future	556.6800	0.5567	625.2400	0.6252	12.316	0.0000	0.0000
2025/05/06	R035	07/08/2025	11.30 Call	Bond Future	3706.3500	3.7064	3445.2300	3.4452	7.045	0.0000	0.0000
2025/05/06	R035	07/08/2025	11.30 Put	Bond Future	599.0600	0.5991	672.0500	0.6721	12.184	0.0000	0.0000
2025/05/06	R035	06/11/2025	9.91 Put	Bond Future	5591.8700	5.5919	5873.2200	5.8732	5.031	0.0000	0.0000
2025/05/06	R035	06/11/2025	9.91 Call	Bond Future	460.2200	0.4602	401.2100	0.4012	12.822	0.0000	0.0000
2025/05/06	R035	06/11/2025	10.41 Put	Bond Future	3551.6300	3.5516	3772.1000	3.7721	6.208	0.0000	0.0000
2025/05/06	R035	06/11/2025	10.41 Call	Bond Future	1232.8300	1.2328	1112.9400	1.1129	9.725	0.0000	0.0000
2025/05/06	R035	06/11/2025	11.43 Call	Bond Future	4269.8200	4.2698	4027.0000	4.0270	5.687	0.0000	0.0000
2025/05/06	R035	06/11/2025	11.43 Put	Bond Future	1190.1000	1.1901	1287.6400	1.2876	8.196	0.0000	0.0000
2025/05/06	R035	06/11/2025	11.95 Call	Bond Future	6314.1900	6.3142	6031.4800	6.0315	4.477	0.0000	0.0000
2025/05/06	R035	06/11/2025	11.95 Put	Bond Future	647.2600	0.6473	704.9100	0.7049	8.907	0.0000	0.0000
2025/05/06	R035	06/11/2025	11.45 Call	Bond Future	4344.3700	4.3444	4099.7000	4.0997	5.632	0.0000	0.0000
2025/05/06	R035	06/11/2025	11.45 Put	Bond Future	1163.1500	1.1632	1258.8400	1.2588	8.227	0.0000	0.0000
2025/05/06	R035	06/11/2025	10.95 Put	Bond Future	2035.4500	2.0355	2185.1200	2.1851	7.353	0.0000	0.0000
2025/05/06	R035	06/11/2025	10.95 Call	Bond Future	2629.7100	2.6297	2439.0200	2.4390	7.251	0.0000	0.0000
2025/05/06	R035	06/11/2025	10.08 Put	Bond Future	4829.4700	4.8295	5091.9200	5.0919	5.434	0.0000	0.0000
2025/05/06	R035	06/11/2025	10.08 Call	Bond Future	666.9900	0.6670	589.0800	0.5891	11.681	0.0000	0.0000
2025/05/06	R035	06/11/2025	10.58 Put	Bond Future	2999.7900	2.9998	3197.4400	3.1974	6.589	0.0000	0.0000
2025/05/06	R035	06/11/2025	10.58 Call	Bond Future	1611.7600	1.6118	1469.0500	1.4691	8.854	0.0000	0.0000
2025/05/06	R035	06/11/2025	11.67 Call	Bond Future	5187.8000	5.1878	4924.4500	4.9245	5.076	0.0000	0.0000
2025/05/06	R035	06/11/2025	11.67 Put	Bond Future	900.6600	0.9007	977.6700	0.9777	8.550	0.0000	0.0000
2025/05/06	R035	06/11/2025	10.44 Put	Bond Future	3448.9200	3.4489	3665.3700	3.6654	6.276	0.0000	0.0000
2025/05/06	R035	06/11/2025	10.44 Call	Bond Future	1295.3100	1.2953	1171.4000	1.1714	9.566	0.0000	0.0000
2025/05/06	R035	06/11/2025	10.94 Put	Bond Future	2057.4200	2.0574	2208.3200	2.2083	7.334	0.0000	0.0000
2025/05/06	R035	06/11/2025	10.94 Call	Bond Future	2598.8800	2.5989	2409.4200	2.4094	7.290	0.0000	0.0000
2025/05/06	R035	06/11/2025	11.99 Call	Bond Future	6478.7900	6.4788	6193.6900	6.1937	4.401	0.0000	0.0000
2025/05/06	R035	06/11/2025	11.99 Put	Bond Future	617.2400	0.6172	672.5000	0.6725	8.953	0.0000	0.0000
2025/05/06	R035	06/11/2025		Bond Future	10.8379	90.4117	10.9020	90.0713	0.591	0.0000	0.0000
2025/05/06	R035	06/11/2025	11.20 Call	Bond Future	3446.2800	3.4463	3226.6600	3.2267	6.373	0.0000	0.0000
2025/05/06	R035	06/11/2025	11.20 Put	Bond Future	1545.6000	1.5456	1666.3400	1.6663	7.812	0.0000	0.0000
2025/05/06	R035	05/02/2026	10.44 Put	Bond Future	4291.8200	4.2918	4518.2700	4.5183	5.276	0.0000	0.0000
2025/05/06	R035	05/02/2026	10.44 Call	Bond Future	1428.5100	1.4285	1308.5900	1.3086	8.395	0.0000	0.0000
2025/05/06	R035	05/02/2026	10.94 Put	Bond Future	2831.1300	2.8311	3002.0000	3.0020	6.035	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	
2025/05/06	R035	05/02/2026	10.94 Call	Bond Future	2622.6500	2.6227	2447.1500	2.4472	6.692	0.0000	0.0000
2025/05/06	R035	05/02/2026	12.44 Call	Bond Future	7889.4400	7.8894	7598.3700	7.5984	3.689	0.0000	0.0000
2025/05/06	R035	05/02/2026	12.44 Put	Bond Future	729.8100	0.7298	785.1100	0.7851	7.577	0.0000	0.0000
2025/05/06	R035	05/02/2026		Bond Future	10.9801	92.1005	11.0470	91.7542	0.609	0.0000	0.0000
2025/05/06	R035	05/02/2026	10.79 Call	Bond Future	2223.1400	2.2231	2064.0200	2.0640	7.157	0.0000	0.0000
2025/05/06	R035	05/02/2026	10.79 Put	Bond Future	3217.1200	3.2171	3404.3700	3.4044	5.820	0.0000	0.0000
2025/05/06	R035	07/05/2026		Bond Future	11.1276	89.2932	11.1974	88.9408	0.628	0.0000	0.0000
2025/05/06	R035	07/05/2026	10.86 Call	Bond Future	2464.8400	2.4648	2306.2900	2.3063	6.432	0.0000	0.0000
2025/05/06	R035	07/05/2026	10.86 Put	Bond Future	3831.9600	3.8320	4025.8200	4.0258	5.059	0.0000	0.0000
2025/05/06	R038	08/05/2025		Bond Future	11.2518	98.7196	11.3256	98.2349	0.656	0.0000	0.0000
2025/05/06	R038	08/05/2025	11.24 Call	Bond Future	479.8800	0.4799	198.8600	0.1989	58.560	0.0000	0.0000
2025/05/06	R038	08/05/2025	11.24 Put	Bond Future	557.8200	0.5578	761.5400	0.7615	36.521	0.0000	0.0000
2025/05/06	R038	07/08/2025		Bond Future	11.3783	100.6214	11.4551	100.1274	0.675	0.0000	0.0000
2025/05/06	R038	07/08/2025	11.24 Call	Bond Future	1445.9100	1.4459	1233.0000	1.2330	14.725	0.0000	0.0000
2025/05/06	R038	07/08/2025	11.24 Put	Bond Future	2345.1600	2.3452	2626.2800	2.6263	11.987	0.0000	0.0000
2025/05/06	R038	06/11/2025		Bond Future	11.5130	97.0716	11.5930	96.5683	0.695	0.0000	0.0000
2025/05/06	R038	06/11/2025	11.24 Call	Bond Future	1789.7400	1.7897	1586.6500	1.5867	11.347	0.0000	0.0000
2025/05/06	R038	06/11/2025	11.24 Put	Bond Future	3537.5600	3.5376	3837.7700	3.8378	8.486	0.0000	0.0000
2025/05/06	R038	06/11/2025	12.33 Call	Bond Future	6002.2300	6.0022	5615.0200	5.6150	6.451	0.0000	0.0000
2025/05/06	R038	06/11/2025	12.33 Put	Bond Future	1037.6200	1.0376	1153.7100	1.1537	11.188	0.0000	0.0000
2025/05/06	R038	06/11/2025	10.98 Put	Bond Future	4611.0500	4.6111	4963.4300	4.9634	7.642	0.0000	0.0000
2025/05/06	R038	06/11/2025	10.98 Call	Bond Future	1155.3200	1.1553	1004.4000	1.0044	13.063	0.0000	0.0000
2025/05/06	R038	05/02/2026		Bond Future	11.6646	98.8840	11.7480	98.3716	0.715	0.0000	0.0000
2025/05/06	R038	05/02/2026	11.44 Call	Bond Future	2593.8100	2.5938	2365.0800	2.3651	8.818	0.0000	0.0000
2025/05/06	R038	05/02/2026	11.44 Put	Bond Future	3995.1200	3.9951	4278.7900	4.2788	7.100	0.0000	0.0000
2025/05/06	R038	07/05/2026		Bond Future	11.8279	95.2202	11.9148	94.6987	0.735	0.0000	0.0000
2025/05/06	R038	07/05/2026	11.40 Call	Bond Future	2514.0600	2.5141	2303.2700	2.3033	8.384	0.0000	0.0000
2025/05/06	R038	07/05/2026	11.40 Put	Bond Future	5143.1000	5.1431	5453.7500	5.4538	6.040	0.0000	0.0000
2025/05/06	R053	08/05/2025		Bond Future	11.7665	100.1833	11.8904	99.1929	1.053	0.0000	0.0000
2025/05/06	R053	08/05/2025	12.64 Call	Bond Future	6616.0500	6.6161	5625.7000	5.6257	14.969	0.0000	0.0000
2025/05/06	R053	08/05/2025	12.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	R053	07/08/2025		Bond Future	11.8866	102.1132	12.0153	101.1039	1.083	0.0000	0.0000
2025/05/06	R053	07/08/2025	13.17 Call	Bond Future	9594.9700	9.5950	8679.8500	8.6799	9.537	0.0000	0.0000
2025/05/06	R053	07/08/2025	13.17 Put	Bond Future	315.8100	0.3158	410.0800	0.4101	29.850	0.0000	0.0000
2025/05/06	R053	06/11/2025		Bond Future	12.0130	98.2139	12.1468	97.1853	1.114	0.0000	0.0000
2025/05/06	R053	06/11/2025	11.76 Call	Bond Future	2484.0000	2.4840	2064.1300	2.0641	16.903	0.0000	0.0000
2025/05/06	R053	06/11/2025	11.76 Put	Bond Future	4484.4300	4.4844	5093.1200	5.0931	13.573	0.0000	0.0000
2025/05/06	R053	05/02/2026		Bond Future	12.1528	100.0473	12.2921	98.9999	1.146	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	
2025/05/06	R053	05/02/2026	11.49 Call	Bond Future	1994.3200	1.9943	1670.5900	1.6706	16.233	0.0000	0.0000
2025/05/06	R053	05/02/2026	11.49 Put	Bond Future	7280.7600	7.2808	8004.5100	8.0045	9.941	0.0000	0.0000
2025/05/06	R053	07/05/2026		Bond Future	12.3013	96.0276	12.4463	94.9612	1.179	0.0000	0.0000
2025/05/06	R053	07/05/2026	11.69 Call	Bond Future	2715.6900	2.7157	2337.7200	2.3377	13.918	0.0000	0.0000
2025/05/06	R053	07/05/2026	11.69 Put	Bond Future	7463.2300	7.4632	8151.7100	8.1517	9.225	0.0000	0.0000
2025/05/06	R186	08/05/2025		Bond Future	8.0128	107.7895	8.0475	107.7368	0.433	0.0000	0.0000
2025/05/06	R186	08/05/2025	8.47 Call	Bond Future	691.7700	0.6918	638.8500	0.6389	7.650	0.0000	0.0000
2025/05/06	R186	08/05/2025	8.47 Put	Bond Future	0.2900	0.0003	0.0700	0.0001	75.862	0.0000	0.0000
2025/05/06	R186	07/08/2025		Bond Future	8.0543	104.5582	8.0959	104.5045	0.516	0.0000	0.0000
2025/05/06	R186	07/08/2025	9.68 Call	Bond Future	2074.8200	2.0748	2021.6400	2.0216	2.563	0.0000	0.0000
2025/05/06	R186	07/08/2025	9.68 Put	Bond Future	3.7300	0.0037	4.2400	0.0042	13.673	0.0000	0.0000
2025/05/06	R186	07/08/2025	10.25 Call	Bond Future	2784.0500	2.7841	2730.4400	2.7304	1.926	0.0000	0.0000
2025/05/06	R186	07/08/2025	10.25 Put	Bond Future	0.6100	0.0006	0.6900	0.0007	13.115	0.0000	0.0000
2025/05/06	R186	07/08/2025	9.22 Put	Bond Future	11.7700	0.0118	13.4300	0.0134	14.104	0.0000	0.0000
2025/05/06	R186	07/08/2025	9.22 Call	Bond Future	1502.7900	1.5028	1450.7600	1.4508	3.462	0.0000	0.0000
2025/05/06	R186	06/11/2025		Bond Future	8.1119	106.5701	8.1633	106.5156	0.633	0.0000	0.0000
2025/05/06	R186	06/11/2025	8.13 Call	Bond Future	326.5600	0.3266	298.6000	0.2986	8.562	0.0000	0.0000
2025/05/06	R186	06/11/2025	8.13 Put	Bond Future	307.3800	0.3074	333.9100	0.3339	8.631	0.0000	0.0000
2025/05/06	R186	05/02/2026		Bond Future	8.2817	103.2551	8.3483	103.2000	0.804	0.0000	0.0000
2025/05/06	R186	05/02/2026	8.43 Call	Bond Future	398.9200	0.3989	368.1900	0.3682	7.703	0.0000	0.0000
2025/05/06	R186	05/02/2026	8.43 Put	Bond Future	276.2500	0.2763	300.6100	0.3006	8.818	0.0000	0.0000
2025/05/06	R186	07/05/2026		Bond Future	8.6437	105.1573	8.7382	105.1016	1.093	0.0000	0.0000
2025/05/06	R186	07/05/2026	8.69 Call	Bond Future	316.6900	0.3167	288.3500	0.2884	8.949	0.0000	0.0000
2025/05/06	R186	07/05/2026	8.69 Put	Bond Future	289.3900	0.2894	316.7600	0.3168	9.458	0.0000	0.0000
2025/05/06	R202	08/05/2025		Bond Future	268.3953	268.3953	268.4536	268.4536	0.022	0.0000	0.0000
2025/05/06	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	R202	08/05/2025	272.31 Put	Bond Future	3914.7200	3.9147	3856.3700	3.8564	1.491	0.0000	0.0000
2025/05/06	R202	07/08/2025		Bond Future	268.3781	268.3781	268.4376	268.4376	0.022	0.0000	0.0000
2025/05/06	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	R202	07/08/2025	271.60 Put	Bond Future	3221.8700	3.2219	3162.3800	3.1624	1.846	0.0000	0.0000
2025/05/06	R202	06/11/2025		Bond Future	273.6073	273.6073	273.6685	273.6685	0.022	0.0000	0.0000
2025/05/06	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	R202	06/11/2025	275.64 Put	Bond Future	2032.7100	2.0327	1971.4800	1.9715	3.012	0.0000	0.0000
2025/05/06	R202	05/02/2026		Bond Future	273.4268	273.4268	273.4913	273.4913	0.024	0.0000	0.0000
2025/05/06	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	R202	05/02/2026	277.82 Put	Bond Future	4393.2100	4.3932	4328.7400	4.3287	1.467	0.0000	0.0000
2025/05/06	R202	07/05/2026		Bond Future	278.5335	278.5335	278.6001	278.6001	0.024	0.0000	0.0000
2025/05/06	R202	07/05/2026	277.55 Call	Bond Future	983.5200	0.9835	1050.1300	1.0501	6.773	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
2025/05/06	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/06	R209	08/05/2025		Bond Future	10.9410	71.2954	11.0049	70.9786	0.584	0.0000
2025/05/06	R209	08/05/2025	11.89 Call	Bond Future	4515.6400	4.5156	4198.8100	4.1988	7.016	0.0000
2025/05/06	R209	08/05/2025	11.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	R209	07/08/2025		Bond Future	11.0510	72.6689	11.1173	72.3460	0.600	0.0000
2025/05/06	R209	07/08/2025	12.68 Call	Bond Future	7459.5800	7.4596	7147.6500	7.1477	4.182	0.0000
2025/05/06	R209	07/08/2025	12.68 Put	Bond Future	68.9400	0.0689	79.9500	0.0800	15.970	0.0000
2025/05/06	R209	06/11/2025		Bond Future	11.1683	70.9145	11.2372	70.5855	0.617	0.0000
2025/05/06	R209	06/11/2025	11.27 Call	Bond Future	2378.9600	2.3790	2195.8900	2.1959	7.695	0.0000
2025/05/06	R209	06/11/2025	11.27 Put	Bond Future	1893.7200	1.8937	2039.6700	2.0397	7.707	0.0000
2025/05/06	R209	05/02/2026		Bond Future	11.3014	72.2389	11.3729	71.9041	0.633	0.0000
2025/05/06	R209	05/02/2026	10.93 Call	Bond Future	1675.3400	1.6753	1539.6900	1.5397	8.097	0.0000
2025/05/06	R209	05/02/2026	10.93 Put	Bond Future	3448.2800	3.4483	3647.4800	3.6475	5.777	0.0000
2025/05/06	R209	07/05/2026		Bond Future	11.4448	70.4186	11.5191	70.0778	0.650	0.0000
2025/05/06	R209	07/05/2026	11.07 Call	Bond Future	2071.2900	2.0713	1926.5400	1.9265	6.988	0.0000
2025/05/06	R209	07/05/2026	11.07 Put	Bond Future	3822.5300	3.8225	4018.5800	4.0186	5.129	0.0000
2025/05/06	R210	08/05/2025		Bond Future	247.3902	247.3902	247.4027	247.4027	0.005	0.0000
2025/05/06	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	R210	08/05/2025	248.03 Put	Bond Future	639.8400	0.6398	627.2800	0.6273	1.963	0.0000
2025/05/06	R210	07/08/2025		Bond Future	252.2175	252.2175	252.2304	252.2304	0.005	0.0000
2025/05/06	R210	07/08/2025	248.44 Call	Bond Future	3777.5300	3.7775	3790.3900	3.7904	0.340	0.0000
2025/05/06	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	R210	06/11/2025		Bond Future	253.6997	253.6997	253.7145	253.7145	0.006	0.0000
2025/05/06	R210	06/11/2025	252.14 Call	Bond Future	1559.7200	1.5597	1574.4800	1.5745	0.946	0.0000
2025/05/06	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	R210	05/02/2026		Bond Future	258.5009	258.5009	258.5170	258.5170	0.006	0.0000
2025/05/06	R210	05/02/2026	253.10 Call	Bond Future	5400.8800	5.4009	5416.9600	5.4170	0.298	0.0000
2025/05/06	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	R210	07/05/2026		Bond Future	259.8290	259.8290	259.8474	259.8474	0.007	0.0000
2025/05/06	R210	07/05/2026	255.40 Call	Bond Future	4428.9700	4.4290	4447.4300	4.4474	0.417	0.0000
2025/05/06	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	R213	08/05/2025		Bond Future	9.3194	91.1761	9.3786	90.9322	0.636	0.0000
2025/05/06	R213	08/05/2025	10.52 Call	Bond Future	4786.3200	4.7863	4542.4300	4.5424	5.096	0.0000
2025/05/06	R213	08/05/2025	10.52 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	R213	07/08/2025		Bond Future	9.3998	92.9325	9.4623	92.6840	0.666	0.0000
2025/05/06	R213	07/08/2025	11.66 Call	Bond Future	8468.8800	8.4689	8221.0500	8.2211	2.926	0.0000
2025/05/06	R213	07/08/2025	11.66 Put	Bond Future	3.4100	0.0034	4.1400	0.0041	21.408	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
2025/05/06	R213	06/11/2025		Bond Future	9.4946	91.1673	9.5608	90.9141	0.697	0.0000
2025/05/06	R213	06/11/2025	10.05 Call	Bond Future	2850.5700	2.8506	2670.0700	2.6701	6.332	0.0000
2025/05/06	R213	06/11/2025	10.05 Put	Bond Future	752.9300	0.7529	825.5900	0.8256	9.650	0.0000
2025/05/06	R213	05/02/2026		Bond Future	9.6159	92.8707	9.6861	92.6132	0.730	0.0000
2025/05/06	R213	05/02/2026	9.89 Call	Bond Future	2378.4600	2.3785	2224.5400	2.2245	6.471	0.0000
2025/05/06	R213	05/02/2026	9.89 Put	Bond Future	1377.9600	1.3780	1481.5700	1.4816	7.519	0.0000
2025/05/06	R213	07/05/2026		Bond Future	9.7473	91.0301	9.8218	90.7682	0.765	0.0000
2025/05/06	R213	07/05/2026	9.80 Call	Bond Future	2120.7500	2.1208	1982.9800	1.9830	6.496	0.0000
2025/05/06	R213	07/05/2026	9.80 Put	Bond Future	1935.4000	1.9354	2059.5900	2.0596	6.417	0.0000
2025/05/06	R214	08/05/2025		Bond Future	11.5211	65.1292	11.6150	64.6460	0.815	0.0000
2025/05/06	R214	08/05/2025	12.40 Call	Bond Future	4314.8900	4.3149	3831.6800	3.8317	11.199	0.0000
2025/05/06	R214	08/05/2025	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/06	R214	07/08/2025		Bond Future	11.6331	66.3839	11.7304	65.8914	0.836	0.0000
2025/05/06	R214	07/08/2025	12.97 Call	Bond Future	6439.6400	6.4396	5981.1300	5.9811	7.120	0.0000
2025/05/06	R214	07/08/2025	12.97 Put	Bond Future	142.8000	0.1428	176.7700	0.1768	23.789	0.0000
2025/05/06	R214	06/11/2025		Bond Future	11.7531	64.3615	11.8538	63.8597	0.857	0.0000
2025/05/06	R214	06/11/2025	11.64 Call	Bond Future	1888.6700	1.8887	1653.9900	1.6540	12.426	0.0000
2025/05/06	R214	06/11/2025	11.64 Put	Bond Future	2459.4900	2.4595	2726.6700	2.7267	10.863	0.0000
2025/05/06	R214	05/02/2026		Bond Future	11.8886	65.5637	11.9930	65.0527	0.878	0.0000
2025/05/06	R214	05/02/2026	11.26 Call	Bond Future	1237.2900	1.2373	1076.0700	1.0761	13.030	0.0000
2025/05/06	R214	05/02/2026	11.26 Put	Bond Future	4448.7100	4.4487	4798.4500	4.7985	7.862	0.0000
2025/05/06	R214	07/05/2026		Bond Future	12.0263	63.4727	12.1345	62.9525	0.900	0.0000
2025/05/06	R214	07/05/2026	11.53 Call	Bond Future	1916.9100	1.9169	1715.7600	1.7158	10.493	0.0000
2025/05/06	R214	07/05/2026	11.53 Put	Bond Future	4387.6900	4.3877	4706.6800	4.7067	7.270	0.0000
2025/05/06	R248	08/05/2025		Bond Future	11.8566	77.4240	11.9704	76.7254	0.960	0.0000
2025/05/06	R248	08/05/2025	12.60 Call	Bond Future	4367.4900	4.3675	3668.8500	3.6689	15.996	0.0000
2025/05/06	R248	08/05/2025	12.60 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000
2025/05/06	R248	07/08/2025		Bond Future	11.9783	78.9155	12.0965	78.2034	0.987	0.0000
2025/05/06	R248	07/08/2025	13.21 Call	Bond Future	7128.6600	7.1287	6484.6100	6.4846	9.035	0.0000
2025/05/06	R248	07/08/2025	13.21 Put	Bond Future	247.1400	0.2471	315.1700	0.3152	27.527	0.0000
2025/05/06	R248	06/11/2025		Bond Future	12.1079	75.9920	12.2307	75.2665	1.014	0.0000
2025/05/06	R248	06/11/2025	11.74 Call	Bond Future	1644.8500	1.6449	1376.7400	1.3767	16.300	0.0000
2025/05/06	R248	06/11/2025	11.74 Put	Bond Future	3895.0700	3.8951	4352.5200	4.3525	11.744	0.0000
2025/05/06	R248	05/02/2026		Bond Future	12.2538	77.4113	12.3815	76.6724	1.042	0.0000
2025/05/06	R248	05/02/2026	11.46 Call	Bond Future	1238.4900	1.2385	1039.5700	1.0396	16.061	0.0000
2025/05/06	R248	05/02/2026	11.46 Put	Bond Future	6134.7500	6.1348	6674.6900	6.6747	8.801	0.0000
2025/05/06	R248	07/05/2026		Bond Future	12.4017	74.3960	12.5344	73.6438	1.070	0.0000
2025/05/06	R248	07/05/2026	11.72 Call	Bond Future	1898.1800	1.8982	1645.7600	1.6458	13.298	0.0000

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234,856

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220,622

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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
2025/05/06	R248	07/05/2026	11.72 Put	Bond Future	5982.4400	5.9824	6482.2400	6.4822	8.354	0.0000	0.0000
2025/05/06	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/06	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

Open Interest

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