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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/05/2025 TO 07/05/2025

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
2025/05/07	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/07	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/07	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/07	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/07	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/07	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/07	2029	08/05/2025		Bond Future	136.4001	136.4001	136.4306	136.4306	0.022	0.0000
2025/05/07	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	2029	08/05/2025	137.85 Put	Bond Future	1449.9300	1.4499	1419.3900	1.4194	2.106	0.0000
2025/05/07	2029	07/08/2025		Bond Future	139.0617	139.0617	139.0930	139.0930	0.023	0.0000
2025/05/07	2029	07/08/2025	137.41 Call	Bond Future	1651.7200	1.6517	1683.0100	1.6830	1.894	0.0000
2025/05/07	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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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
2025/05/07	2029	06/11/2025		Bond Future	140.3312	140.3312	140.3640	0.023	0.0000	0.0000
2025/05/07	2029	06/11/2025	139.79 Call	Bond Future	541.1500	0.5412	573.9800	6.067	0.0000	0.0000
2025/05/07	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2029	05/02/2026		Bond Future	142.9877	142.9877	143.0228	0.025	0.0000	0.0000
2025/05/07	2029	05/02/2026	140.11 Call	Bond Future	2877.7100	2.8777	2912.8100	1.220	0.0000	0.0000
2025/05/07	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2029	07/05/2026		Bond Future	144.1906	144.1906	144.2278	0.026	0.0000	0.0000
2025/05/07	2029	07/05/2026	141.82 Call	Bond Future	2370.5700	2.3706	2407.8400	1.572	0.0000	0.0000
2025/05/07	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2030	08/05/2025	8.72 Put	Bond Future	747.7400	0.7477	593.8800	20.577	0.0000	0.0000
2025/05/07	2030	08/05/2025	8.72 Call	Bond Future	27.3900	0.0274	13.2000	0.0132	0.0000	0.0000
2025/05/07	2030	08/05/2025	9.22 Put	Bond Future	4.6500	0.0047	0.0800	0.0001	98.280	0.0000
2025/05/07	2030	08/05/2025	9.22 Call	Bond Future	1132.2300	1.1322	1267.3300	11.932	0.0000	0.0000
2025/05/07	2030	08/05/2025	9.54 Call	Bond Future	2287.6400	2.2876	2427.3100	6.105	0.0000	0.0000
2025/05/07	2030	08/05/2025	9.54 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2030	08/05/2025	8.68 Put	Bond Future	885.4300	0.8854	735.8500	0.7359	16.893	0.0000
2025/05/07	2030	08/05/2025	8.68 Call	Bond Future	15.3500	0.0154	5.4400	0.0054	64.560	0.0000
2025/05/07	2030	08/05/2025	9.18 Put	Bond Future	9.1500	0.0092	0.2800	0.0003	96.940	0.0000
2025/05/07	2030	08/05/2025	9.18 Call	Bond Future	990.4900	0.9905	1121.2900	1.1213	13.206	0.0000
2025/05/07	2030	08/05/2025	9.99 Call	Bond Future	3889.7800	3.8898	4029.4500	4.0295	3.591	0.0000
2025/05/07	2030	08/05/2025	9.99 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2030	08/05/2025	8.95 Put	Bond Future	163.9000	0.1639	58.1600	0.0582	64.515	0.0000
2025/05/07	2030	08/05/2025	8.95 Call	Bond Future	299.0100	0.2990	332.9400	0.3329	11.347	0.0000
2025/05/07	2030	08/05/2025	9.45 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/05/07	2030	08/05/2025	9.45 Call	Bond Future	1963.1700	1.9632	2102.8100	2.1028	7.113	0.0000
2025/05/07	2030	08/05/2025	11.86 Call	Bond Future	10198.4300	10.1984	10338.1000	10.3381	1.370	0.0000
2025/05/07	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2030	08/05/2025	10.31 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2030	08/05/2025	10.31 Call	Bond Future	5008.7000	5.0087	5148.3700	5.1484	2.789	0.0000
2025/05/07	2030	08/05/2025	12.28 Call	Bond Future	11541.5800	11.5416	11681.2500	11.6813	1.210	0.0000
2025/05/07	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2030	08/05/2025	10.69 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2030	08/05/2025	10.69 Call	Bond Future	6315.8800	6.3159	6455.5500	6.4556	2.211	0.0000
2025/05/07	2030	08/05/2025		Bond Future	8.9135	98.7757	8.8759	98.9153	0.423	0.0000
2025/05/07	2030	08/05/2025	9.93 Call	Bond Future	3678.1100	3.6781	3817.7800	3.8178	3.797	0.0000
2025/05/07	2030	08/05/2025	9.93 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2030	07/08/2025	12.12 Call	Bond Future	10312.6700	10.3127	10455.0900	10.4551	1.381	0.0000
2025/05/07	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
2025/05/07	2030	07/08/2025	10.48 Put	Bond Future	28.4600	0.0285	24.0100	0.0240	15.636	0.0000	0.0000
2025/05/07	2030	07/08/2025	10.48 Call	Bond Future	5112.5700	5.1126	5250.5500	5.2506	2.699	0.0000	0.0000
2025/05/07	2030	07/08/2025		Bond Future	8.9927	96.6684	8.9524	96.8108	0.448	0.0000	0.0000
2025/05/07	2030	07/08/2025	11.11 Call	Bond Future	7140.5300	7.1405	7282.4100	7.2824	1.987	0.0000	0.0000
2025/05/07	2030	07/08/2025	11.11 Put	Bond Future	2.7100	0.0027	2.1600	0.0022	20.295	0.0000	0.0000
2025/05/07	2030	07/08/2025	8.72 Put	Bond Future	1448.4700	1.4485	1350.9200	1.3509	6.735	0.0000	0.0000
2025/05/07	2030	07/08/2025	8.72 Call	Bond Future	478.8400	0.4788	523.7200	0.5237	9.373	0.0000	0.0000
2025/05/07	2030	07/08/2025	9.22 Put	Bond Future	580.8400	0.5808	526.4700	0.5265	9.361	0.0000	0.0000
2025/05/07	2030	07/08/2025	9.22 Call	Bond Future	1379.9300	1.3799	1467.9900	1.4680	6.381	0.0000	0.0000
2025/05/07	2030	07/08/2025	9.81 Call	Bond Future	2991.4000	2.9914	3114.4500	3.1145	4.113	0.0000	0.0000
2025/05/07	2030	07/08/2025	9.81 Put	Bond Future	155.7000	0.1557	136.3200	0.1363	12.447	0.0000	0.0000
2025/05/07	2030	06/11/2025	8.72 Put	Bond Future	1905.2900	1.9053	1809.2500	1.8093	5.041	0.0000	0.0000
2025/05/07	2030	06/11/2025	8.72 Call	Bond Future	712.9700	0.7130	762.7300	0.7627	6.979	0.0000	0.0000
2025/05/07	2030	06/11/2025	9.22 Put	Bond Future	1054.1900	1.0542	989.0300	0.9890	6.181	0.0000	0.0000
2025/05/07	2030	06/11/2025	9.22 Call	Bond Future	1552.3900	1.5524	1633.0300	1.6330	5.195	0.0000	0.0000
2025/05/07	2030	06/11/2025	10.08 Call	Bond Future	3655.7700	3.6558	3775.1500	3.7752	3.266	0.0000	0.0000
2025/05/07	2030	06/11/2025	10.08 Put	Bond Future	333.2200	0.3332	306.8000	0.3068	7.929	0.0000	0.0000
2025/05/07	2030	06/11/2025		Bond Future	9.0715	98.5284	9.0283	98.6742	0.477	0.0000	0.0000
2025/05/07	2030	06/11/2025	9.54 Call	Bond Future	2259.0900	2.2591	2356.9600	2.3570	4.332	0.0000	0.0000
2025/05/07	2030	06/11/2025	9.54 Put	Bond Future	697.8200	0.6978	649.8900	0.6499	6.869	0.0000	0.0000
2025/05/07	2030	05/02/2026		Bond Future	9.1799	96.3616	9.1330	96.5113	0.511	0.0000	0.0000
2025/05/07	2030	05/02/2026	9.49 Call	Bond Future	2105.0500	2.1051	2194.2600	2.1943	4.238	0.0000	0.0000
2025/05/07	2030	05/02/2026	9.49 Put	Bond Future	1122.3300	1.1223	1061.8200	1.0618	5.391	0.0000	0.0000
2025/05/07	2030	07/05/2026		Bond Future	9.3203	98.1369	9.2693	98.2905	0.547	0.0000	0.0000
2025/05/07	2030	07/05/2026	9.39 Call	Bond Future	1821.5200	1.8215	1901.3800	1.9014	4.384	0.0000	0.0000
2025/05/07	2030	07/05/2026	9.39 Put	Bond Future	1612.1500	1.6122	1538.4300	1.5384	4.573	0.0000	0.0000
2025/05/07	2032	08/05/2025	9.40 Put	Bond Future	1799.9400	1.7999	1550.0000	1.5500	13.886	0.0000	0.0000
2025/05/07	2032	08/05/2025	9.40 Call	Bond Future	0.1300	0.0001	0.0100	0.0000	92.308	0.0000	0.0000
2025/05/07	2032	08/05/2025	9.90 Put	Bond Future	47.4500	0.0475	3.1300	0.0031	93.404	0.0000	0.0000
2025/05/07	2032	08/05/2025	9.90 Call	Bond Future	611.6200	0.6116	817.1200	0.8171	33.599	0.0000	0.0000
2025/05/07	2032	08/05/2025	10.28 Call	Bond Future	2310.8500	2.3109	2560.6700	2.5607	10.811	0.0000	0.0000
2025/05/07	2032	08/05/2025	10.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2032	08/05/2025	9.42 Put	Bond Future	1704.0300	1.7040	1453.9900	1.4540	14.673	0.0000	0.0000
2025/05/07	2032	08/05/2025	9.42 Call	Bond Future	0.2400	0.0002	0.0200	0.0000	91.667	0.0000	0.0000
2025/05/07	2032	08/05/2025	9.92 Put	Bond Future	34.3200	0.0343	1.6300	0.0016	95.251	0.0000	0.0000
2025/05/07	2032	08/05/2025	9.92 Call	Bond Future	691.4800	0.6915	908.6100	0.9086	31.401	0.0000	0.0000
2025/05/07	2032	08/05/2025	10.97 Call	Bond Future	5376.2400	5.3762	5626.0600	5.6261	4.647	0.0000	0.0000
2025/05/07	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
2025/05/07	2032	08/05/2025		Bond Future	9.7792	93.4198	9.7260	93.6696	0.544	0.0000
2025/05/07	2032	08/05/2025	10.91 Call	Bond Future	5114.9900	5.1150	5364.8100	5.3648	4.884	0.0000
2025/05/07	2032	08/05/2025	10.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	2032	07/08/2025		Bond Future	9.8767	95.2195	9.8208	95.4742	0.566	0.0000
2025/05/07	2032	07/08/2025	12.01 Call	Bond Future	9095.6000	9.0956	9348.6300	9.3486	2.782	0.0000
2025/05/07	2032	07/08/2025	12.01 Put	Bond Future	7.4500	0.0075	5.7700	0.0058	22.550	0.0000
2025/05/07	2032	07/08/2025	9.40 Put	Bond Future	2632.1900	2.6322	2437.3600	2.4374	7.402	0.0000
2025/05/07	2032	07/08/2025	9.40 Call	Bond Future	432.3400	0.4323	492.2200	0.4922	13.850	0.0000
2025/05/07	2032	07/08/2025	9.90 Put	Bond Future	1243.5100	1.2435	1118.2100	1.1182	10.076	0.0000
2025/05/07	2032	07/08/2025	9.90 Call	Bond Future	1349.5100	1.3495	1478.9200	1.4789	9.589	0.0000
2025/05/07	2032	07/08/2025	10.59 Call	Bond Future	3516.3600	3.5164	3723.8100	3.7238	5.900	0.0000
2025/05/07	2032	07/08/2025	10.59 Put	Bond Future	343.5300	0.3435	296.2700	0.2963	13.757	0.0000
2025/05/07	2032	06/11/2025	9.40 Put	Bond Future	3326.9000	3.3269	3137.8200	3.1378	5.683	0.0000
2025/05/07	2032	06/11/2025	9.40 Call	Bond Future	710.4100	0.7104	781.5500	0.7816	10.014	0.0000
2025/05/07	2032	06/11/2025	9.90 Put	Bond Future	1982.9600	1.9830	1844.9200	1.8449	6.961	0.0000
2025/05/07	2032	06/11/2025	9.90 Call	Bond Future	1612.2600	1.6123	1734.4400	1.7344	7.578	0.0000
2025/05/07	2032	06/11/2025	10.89 Call	Bond Future	4486.0200	4.4860	4690.3900	4.6904	4.556	0.0000
2025/05/07	2032	06/11/2025	10.89 Put	Bond Future	604.2900	0.6043	548.4400	0.5484	9.242	0.0000
2025/05/07	2032	06/11/2025		Bond Future	9.9840	92.8903	9.9250	93.1505	0.591	0.0000
2025/05/07	2032	06/11/2025	10.42 Call	Bond Future	2980.2200	2.9802	3151.2700	3.1513	5.740	0.0000
2025/05/07	2032	06/11/2025	10.42 Put	Bond Future	1085.8700	1.0859	996.7000	0.9967	8.212	0.0000
2025/05/07	2032	05/02/2026		Bond Future	10.1141	94.6255	10.0516	94.8917	0.618	0.0000
2025/05/07	2032	05/02/2026	10.16 Call	Bond Future	2285.8500	2.2859	2424.3900	2.4244	6.061	0.0000
2025/05/07	2032	05/02/2026	10.16 Put	Bond Future	2090.7900	2.0908	1963.1300	1.9631	6.106	0.0000
2025/05/07	2032	07/05/2026		Bond Future	10.2601	92.2096	10.1938	92.4817	0.646	0.0000
2025/05/07	2032	07/05/2026	10.14 Call	Bond Future	2138.6700	2.1387	2268.4800	2.2685	6.070	0.0000
2025/05/07	2032	07/05/2026	10.14 Put	Bond Future	2632.6000	2.6326	2490.2800	2.4903	5.406	0.0000
2025/05/07	2033	08/05/2025		Bond Future	127.6676	127.6676	127.4812	127.4812	0.146	0.0000
2025/05/07	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	2033	08/05/2025	130.62 Put	Bond Future	2952.3900	2.9524	3138.8500	3.1389	6.316	0.0000
2025/05/07	2033	07/08/2025		Bond Future	130.1589	130.1589	129.9689	129.9689	0.146	0.0000
2025/05/07	2033	07/08/2025	128.65 Call	Bond Future	1508.9000	1.5089	1318.9100	1.3189	12.591	0.0000
2025/05/07	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	2033	06/11/2025		Bond Future	131.1548	131.1548	130.9619	130.9619	0.147	0.0000
2025/05/07	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	2033	06/11/2025	133.14 Put	Bond Future	1985.1800	1.9852	2178.0900	2.1781	9.718	0.0000
2025/05/07	2033	05/02/2026		Bond Future	133.6377	133.6377	133.4427	133.4427	0.146	0.0000
2025/05/07	2033	05/02/2026	132.88 Call	Bond Future	757.7200	0.7577	562.7400	0.5627	25.732	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
2025/05/07	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2033	07/05/2026		Bond Future	134.5634	134.5634	134.3663	134.3663	0.147	0.0000	0.0000
2025/05/07	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2033	07/05/2026	135.16 Put	Bond Future	596.5600	0.5966	793.7200	0.7937	33.049	0.0000	0.0000
2025/05/07	2037	08/05/2025	10.50 Put	Bond Future	4449.2800	4.4493	4172.5100	4.1725	6.221	0.0000	0.0000
2025/05/07	2037	08/05/2025	10.50 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2037	08/05/2025	11.00 Put	Bond Future	1524.4600	1.5245	1236.7400	1.2367	18.874	0.0000	0.0000
2025/05/07	2037	08/05/2025	11.00 Call	Bond Future	17.4300	0.0174	6.4800	0.0065	62.823	0.0000	0.0000
2025/05/07	2037	08/05/2025	11.46 Call	Bond Future	1125.8200	1.1258	1358.0700	1.3581	20.629	0.0000	0.0000
2025/05/07	2037	08/05/2025	11.46 Put	Bond Future	47.9600	0.0480	3.4400	0.0034	92.827	0.0000	0.0000
2025/05/07	2037	08/05/2025	12.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2037	08/05/2025	12.55 Call	Bond Future	6769.6700	6.7697	7046.4400	7.0464	4.088	0.0000	0.0000
2025/05/07	2037	08/05/2025	13.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2037	08/05/2025	13.30 Call	Bond Future	10360.3300	10.3603	10637.1000	10.6371	2.671	0.0000	0.0000
2025/05/07	2037	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2037	08/05/2025	13.35 Call	Bond Future	10590.8900	10.5909	10867.6600	10.8677	2.613	0.0000	0.0000
2025/05/07	2037	08/05/2025		Bond Future	11.2657	84.6130	11.2164	84.8897	0.438	0.0000	0.0000
2025/05/07	2037	08/05/2025	12.25 Call	Bond Future	5261.1800	5.2612	5537.9500	5.5380	5.261	0.0000	0.0000
2025/05/07	2037	08/05/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2037	07/08/2025		Bond Future	11.3970	81.9822	11.3456	82.2644	0.450	0.0000	0.0000
2025/05/07	2037	07/08/2025	13.01 Call	Bond Future	8299.9100	8.2999	8568.5300	8.5685	3.236	0.0000	0.0000
2025/05/07	2037	07/08/2025	13.01 Put	Bond Future	90.2400	0.0902	76.7200	0.0767	14.982	0.0000	0.0000
2025/05/07	2037	07/08/2025	12.17 Call	Bond Future	4534.8800	4.5349	4763.8100	4.7638	5.048	0.0000	0.0000
2025/05/07	2037	07/08/2025	12.17 Put	Bond Future	446.6200	0.4466	393.4100	0.3934	11.914	0.0000	0.0000
2025/05/07	2037	07/08/2025	11.42 Call	Bond Future	1722.8900	1.7229	1865.1100	1.8651	8.255	0.0000	0.0000
2025/05/07	2037	07/08/2025	11.42 Put	Bond Future	1596.7100	1.5967	1456.7900	1.4568	8.763	0.0000	0.0000
2025/05/07	2037	07/08/2025	10.55 Put	Bond Future	5009.5000	5.0095	4754.5400	4.7545	5.090	0.0000	0.0000
2025/05/07	2037	07/08/2025	10.55 Call	Bond Future	175.5200	0.1755	202.7000	0.2027	15.485	0.0000	0.0000
2025/05/07	2037	07/08/2025	10.64 Put	Bond Future	4544.9800	4.5450	4298.1400	4.2981	5.431	0.0000	0.0000
2025/05/07	2037	07/08/2025	10.64 Call	Bond Future	243.2700	0.2433	278.5700	0.2786	14.511	0.0000	0.0000
2025/05/07	2037	07/08/2025	11.82 Call	Bond Future	3103.9300	3.1039	3299.0700	3.2991	6.287	0.0000	0.0000
2025/05/07	2037	07/08/2025	11.82 Put	Bond Future	830.0900	0.8301	743.0900	0.7431	10.481	0.0000	0.0000
2025/05/07	2037	07/08/2025	11.07 Call	Bond Future	843.9500	0.8440	933.5600	0.9336	10.618	0.0000	0.0000
2025/05/07	2037	07/08/2025	11.07 Put	Bond Future	2664.3400	2.6643	2471.8100	2.4718	7.226	0.0000	0.0000
2025/05/07	2037	07/08/2025	10.34 Put	Bond Future	6169.0700	6.1691	5900.3500	5.9004	4.356	0.0000	0.0000
2025/05/07	2037	07/08/2025	10.34 Call	Bond Future	75.2500	0.0753	88.6700	0.0887	17.834	0.0000	0.0000
2025/05/07	2037	07/08/2025	10.50 Put	Bond Future	5276.4000	5.2764	5017.4900	5.0175	4.907	0.0000	0.0000
2025/05/07	2037	07/08/2025	10.50 Call	Bond Future	144.7400	0.1447	167.9700	0.1680	16.049	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	
2025/05/07	2037	07/08/2025	11.00 Put	Bond Future	2928.1000	2.9281	2725.3900	2.7254	6.923	0.0000	0.0000
2025/05/07	2037	07/08/2025	11.00 Call	Bond Future	710.6200	0.7106	790.0500	0.7901	11.178	0.0000	0.0000
2025/05/07	2037	07/08/2025	11.83 Call	Bond Future	3142.5100	3.1425	3338.7700	3.3388	6.245	0.0000	0.0000
2025/05/07	2037	07/08/2025	11.83 Put	Bond Future	816.0000	0.8160	730.1200	0.7301	10.525	0.0000	0.0000
2025/05/07	2037	07/08/2025	11.45 Call	Bond Future	1813.8400	1.8138	1960.4500	1.9605	8.083	0.0000	0.0000
2025/05/07	2037	07/08/2025	11.45 Put	Bond Future	1523.7700	1.5238	1388.2400	1.3882	8.894	0.0000	0.0000
2025/05/07	2037	06/11/2025	10.50 Put	Bond Future	6181.4400	6.1814	5934.7800	5.9348	3.990	0.0000	0.0000
2025/05/07	2037	06/11/2025	10.50 Call	Bond Future	394.3800	0.3944	435.8800	0.4359	10.523	0.0000	0.0000
2025/05/07	2037	06/11/2025	11.00 Put	Bond Future	3999.8700	3.9999	3799.9600	3.8000	4.998	0.0000	0.0000
2025/05/07	2037	06/11/2025	11.00 Call	Bond Future	1100.2900	1.1003	1188.5400	1.1885	8.021	0.0000	0.0000
2025/05/07	2037	06/11/2025	12.16 Call	Bond Future	4515.4600	4.5155	4717.0700	4.7171	4.465	0.0000	0.0000
2025/05/07	2037	06/11/2025	12.16 Put	Bond Future	1209.8100	1.2098	1123.2600	1.1233	7.154	0.0000	0.0000
2025/05/07	2037	06/11/2025		Bond Future	11.5266	83.5595	11.4731	83.8476	0.464	0.0000	0.0000
2025/05/07	2037	06/11/2025	11.63 Call	Bond Future	2692.3600	2.6924	2847.3100	2.8473	5.755	0.0000	0.0000
2025/05/07	2037	06/11/2025	11.63 Put	Bond Future	2139.6100	2.1396	2006.4000	2.0064	6.226	0.0000	0.0000
2025/05/07	2037	05/02/2026	12.27 Call	Bond Future	4772.1000	4.7721	4967.5900	4.9676	4.097	0.0000	0.0000
2025/05/07	2037	05/02/2026	12.27 Put	Bond Future	1731.2900	1.7313	1632.2600	1.6323	5.720	0.0000	0.0000
2025/05/07	2037	05/02/2026	10.90 Put	Bond Future	5324.5100	5.3245	5110.7200	5.1107	4.015	0.0000	0.0000
2025/05/07	2037	05/02/2026	10.90 Call	Bond Future	1104.7300	1.1047	1185.4600	1.1855	7.308	0.0000	0.0000
2025/05/07	2037	05/02/2026		Bond Future	11.6754	80.8621	11.6194	81.1566	0.479	0.0000	0.0000
2025/05/07	2037	05/02/2026	11.20 Call	Bond Future	1675.3000	1.6753	1782.5900	1.7826	6.404	0.0000	0.0000
2025/05/07	2037	05/02/2026	11.20 Put	Bond Future	4226.9300	4.2269	4039.7000	4.0397	4.429	0.0000	0.0000
2025/05/07	2037	05/02/2026	11.86 Call	Bond Future	3422.0800	3.4221	3587.1000	3.5871	4.822	0.0000	0.0000
2025/05/07	2037	05/02/2026	11.86 Put	Bond Future	2460.3700	2.4604	2330.8700	2.3309	5.263	0.0000	0.0000
2025/05/07	2037	05/02/2026	11.36 Call	Bond Future	2040.4200	2.0404	2162.2000	2.1622	5.968	0.0000	0.0000
2025/05/07	2037	05/02/2026	11.36 Put	Bond Future	3720.8700	3.7209	3548.1300	3.5481	4.642	0.0000	0.0000
2025/05/07	2037	05/02/2026	10.65 Put	Bond Future	6390.4400	6.3904	6156.4800	6.1565	3.661	0.0000	0.0000
2025/05/07	2037	05/02/2026	10.65 Call	Bond Future	745.1000	0.7451	805.6600	0.8057	8.128	0.0000	0.0000
2025/05/07	2037	05/02/2026	12.73 Call	Bond Future	6442.3900	6.4424	6665.3200	6.6653	3.460	0.0000	0.0000
2025/05/07	2037	05/02/2026	12.73 Put	Bond Future	1158.4500	1.1585	1086.8600	1.0869	6.180	0.0000	0.0000
2025/05/07	2037	05/02/2026	11.40 Put	Bond Future	3602.6700	3.6027	3433.5400	3.4335	4.695	0.0000	0.0000
2025/05/07	2037	05/02/2026	11.40 Call	Bond Future	2138.0400	2.1380	2263.4300	2.2634	5.865	0.0000	0.0000
2025/05/07	2037	07/05/2026		Bond Future	11.8401	82.3506	11.7816	82.6516	0.494	0.0000	0.0000
2025/05/07	2037	07/05/2026	11.32 Call	Bond Future	2053.1700	2.0532	2167.4800	2.1675	5.567	0.0000	0.0000
2025/05/07	2037	07/05/2026	11.32 Put	Bond Future	4784.4300	4.7844	4597.7800	4.5978	3.901	0.0000	0.0000
2025/05/07	2038	08/05/2025		Bond Future	138.1678	138.1678	138.2581	138.2581	0.065	0.0000	0.0000
2025/05/07	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2038	08/05/2025	139.68 Put	Bond Future	1512.1900	1.5122	1421.9300	1.4219	5.969	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
2025/05/07	2038	07/08/2025		Bond Future	138.7294	138.7294	138.8216	0.066	0.0000	0.0000
2025/05/07	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2038	07/08/2025	139.56 Put	Bond Future	830.6100	0.8306	738.4200	0.7384	11.099	0.0000
2025/05/07	2038	06/11/2025		Bond Future	141.4325	141.4325	141.5275	0.067	0.0000	0.0000
2025/05/07	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2038	06/11/2025	143.88 Put	Bond Future	2447.5300	2.4475	2352.5100	2.3525	3.882	0.0000
2025/05/07	2038	05/02/2026		Bond Future	141.9335	141.9335	142.0320	0.069	0.0000	0.0000
2025/05/07	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2038	05/02/2026	143.20 Put	Bond Future	1266.5300	1.2665	1167.9800	1.1680	7.781	0.0000
2025/05/07	2038	07/05/2026		Bond Future	144.5845	144.5845	144.6863	0.070	0.0000	0.0000
2025/05/07	2038	07/05/2026	144.53 Call	Bond Future	54.4900	0.0545	156.3000	0.1563	186.842	0.0000
2025/05/07	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2040	08/05/2025	13.43 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2040	08/05/2025	13.43 Call	Bond Future	9040.5400	9.0405	9542.7400	9.5427	5.555	0.0000
2025/05/07	2040	08/05/2025	12.75 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2040	08/05/2025	12.75 Call	Bond Future	5564.6700	5.5647	6066.8700	6.0669	9.025	0.0000
2025/05/07	2040	08/05/2025	13.50 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2040	08/05/2025	13.50 Call	Bond Future	9384.1800	9.3842	9886.3800	9.8864	5.352	0.0000
2025/05/07	2040	08/05/2025		Bond Future	11.7561	83.4239	11.6715	83.9261	0.720	0.0000
2025/05/07	2040	08/05/2025	12.63 Call	Bond Future	4924.3900	4.9244	5426.5900	5.4266	10.198	0.0000
2025/05/07	2040	08/05/2025	12.63 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2040	07/08/2025		Bond Future	11.8953	80.5196	11.8074	81.0316	0.740	0.0000
2025/05/07	2040	07/08/2025	13.29 Call	Bond Future	7655.3400	7.6553	8133.3700	8.1334	6.244	0.0000
2025/05/07	2040	07/08/2025	13.29 Put	Bond Future	157.9500	0.1580	124.0400	0.1240	21.469	0.0000
2025/05/07	2040	07/08/2025	12.60 Call	Bond Future	4481.7400	4.4817	4893.2200	4.8932	9.181	0.0000
2025/05/07	2040	07/08/2025	12.60 Put	Bond Future	553.3600	0.5534	452.9000	0.4529	18.155	0.0000
2025/05/07	2040	07/08/2025	11.00 Put	Bond Future	5606.1400	5.6061	5142.3100	5.1423	8.274	0.0000
2025/05/07	2040	07/08/2025	11.00 Call	Bond Future	159.2200	0.1592	207.3300	0.2073	30.216	0.0000
2025/05/07	2040	07/08/2025	11.70 Put	Bond Future	2360.6500	2.3607	2059.3600	2.0594	12.763	0.0000
2025/05/07	2040	07/08/2025	11.70 Call	Bond Future	1217.4300	1.2174	1428.0800	1.4281	17.303	0.0000
2025/05/07	2040	07/08/2025	12.40 Call	Bond Future	3626.0000	3.6260	4004.5200	4.0045	10.439	0.0000
2025/05/07	2040	07/08/2025	12.40 Put	Bond Future	782.3700	0.7824	648.9500	0.6490	17.053	0.0000
2025/05/07	2040	07/08/2025	11.10 Put	Bond Future	5043.2000	5.0432	4595.8000	4.5958	8.871	0.0000
2025/05/07	2040	07/08/2025	11.10 Call	Bond Future	231.5900	0.2316	296.1300	0.2961	27.868	0.0000
2025/05/07	2040	07/08/2025	10.80 Put	Bond Future	6808.6900	6.8087	6321.2600	6.3213	7.159	0.0000
2025/05/07	2040	07/08/2025	10.80 Call	Bond Future	69.8500	0.0699	94.3600	0.0944	35.089	0.0000
2025/05/07	2040	07/08/2025	11.40 Put	Bond Future	3540.9000	3.5409	3159.0100	3.1590	10.785	0.0000
2025/05/07	2040	07/08/2025	11.40 Call	Bond Future	593.7000	0.5937	723.7500	0.7238	21.905	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
2025/05/07	2040	07/08/2025	12.00 Call	Bond Future	2108.6300	2.1086	2399.5300	2.3995	13.796	0.0000	0.0000
2025/05/07	2040	07/08/2025	12.00 Put	Bond Future	1506.0400	1.5060	1285.0000	1.2850	14.677	0.0000	0.0000
2025/05/07	2040	06/11/2025		Bond Future	12.0325	82.0687	11.9410	82.5910	0.760	0.0000	0.0000
2025/05/07	2040	06/11/2025	11.84 Call	Bond Future	1992.0200	1.9920	2226.4000	2.2264	11.766	0.0000	0.0000
2025/05/07	2040	06/11/2025	11.84 Put	Bond Future	3096.8500	3.0969	2808.9000	2.8089	9.298	0.0000	0.0000
2025/05/07	2040	05/02/2026	13.23 Call	Bond Future	6770.0200	6.7700	7176.2700	7.1763	6.001	0.0000	0.0000
2025/05/07	2040	05/02/2026	13.23 Put	Bond Future	1283.9400	1.2839	1157.0800	1.1571	9.881	0.0000	0.0000
2025/05/07	2040	05/02/2026	11.82 Put	Bond Future	4155.4900	4.1555	3842.4200	3.8424	7.534	0.0000	0.0000
2025/05/07	2040	05/02/2026	11.82 Call	Bond Future	2069.3600	2.0694	2289.4000	2.2894	10.633	0.0000	0.0000
2025/05/07	2040	05/02/2026		Bond Future	12.1880	79.0928	12.0926	79.6259	0.783	0.0000	0.0000
2025/05/07	2040	05/02/2026	11.49 Call	Bond Future	1344.1100	1.3441	1510.2400	1.5102	12.360	0.0000	0.0000
2025/05/07	2040	05/02/2026	11.49 Put	Bond Future	5371.7200	5.3717	5004.7400	5.0047	6.832	0.0000	0.0000
2025/05/07	2040	07/05/2026		Bond Future	12.3579	80.5484	12.2584	81.0922	0.805	0.0000	0.0000
2025/05/07	2040	07/05/2026	11.67 Call	Bond Future	1855.1800	1.8552	2045.6100	2.0456	10.265	0.0000	0.0000
2025/05/07	2040	07/05/2026	11.67 Put	Bond Future	5732.8800	5.7329	5379.4800	5.3795	6.164	0.0000	0.0000
2025/05/07	2044	08/05/2025	10.85 Put	Bond Future	7299.0100	7.2990	6824.2300	6.8242	6.505	0.0000	0.0000
2025/05/07	2044	08/05/2025	10.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2044	08/05/2025	11.76 Call	Bond Future	32.0900	0.0321	28.4900	0.0285	11.218	0.0000	0.0000
2025/05/07	2044	08/05/2025	11.76 Put	Bond Future	1424.5500	1.4246	946.1700	0.9462	33.581	0.0000	0.0000
2025/05/07	2044	08/05/2025	11.35 Put	Bond Future	3967.7300	3.9677	3492.9400	3.4929	11.966	0.0000	0.0000
2025/05/07	2044	08/05/2025	11.35 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/07	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2044	08/05/2025	Put	Bond Future	21538.5100	21.5385	21063.7300	21.0637	2.204	0.0000	0.0000
2025/05/07	2044	08/05/2025	12.40 Call	Bond Future	2369.2700	2.3693	2842.2500	2.8423	19.963	0.0000	0.0000
2025/05/07	2044	08/05/2025	12.40 Put	Bond Future	1.8000	0.0018	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/07	2044	08/05/2025	11.65 Call	Bond Future	5.6500	0.0057	2.3500	0.0024	58.407	0.0000	0.0000
2025/05/07	2044	08/05/2025	11.65 Put	Bond Future	2075.7600	2.0758	1597.6800	1.5977	23.032	0.0000	0.0000
2025/05/07	2044	08/05/2025	10.92 Put	Bond Future	6819.4500	6.8195	6344.6700	6.3447	6.962	0.0000	0.0000
2025/05/07	2044	08/05/2025	10.92 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2044	08/05/2025		Bond Future	11.9910	78.4615	11.9115	78.9363	0.663	0.0000	0.0000
2025/05/07	2044	08/05/2025	12.72 Call	Bond Future	4136.6700	4.1367	4611.4500	4.6115	11.477	0.0000	0.0000
2025/05/07	2044	08/05/2025	12.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2044	07/08/2025		Bond Future	12.1287	75.5869	12.0460	76.0709	0.682	0.0000	0.0000
2025/05/07	2044	07/08/2025	13.34 Call	Bond Future	6808.2600	6.8083	7243.9500	7.2440	6.399	0.0000	0.0000
2025/05/07	2044	07/08/2025	13.34 Put	Bond Future	259.3800	0.2594	211.0200	0.2110	18.644	0.0000	0.0000
2025/05/07	2044	07/08/2025	11.85 Call	Bond Future	1094.8600	1.0949	1273.7200	1.2737	16.336	0.0000	0.0000
2025/05/07	2044	07/08/2025	11.85 Put	Bond Future	2746.6300	2.7466	2441.4400	2.4414	11.111	0.0000	0.0000
2025/05/07	2044	07/08/2025	11.30 Put	Bond Future	5326.9400	5.3269	4902.1500	4.9022	7.974	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
2025/05/07	2044	07/08/2025	11.30 Call	Bond Future	238.3400	0.2383	297.6000	0.2976	24.864	0.0000
2025/05/07	2044	07/08/2025	10.63 Put	Bond Future	9628.2200	9.6282	9148.4700	9.1485	4.983	0.0000
2025/05/07	2044	07/08/2025	10.63 Call	Bond Future	10.5400	0.0105	14.8400	0.0148	40.797	0.0000
2025/05/07	2044	07/08/2025	12.20 Call	Bond Future	2086.1800	2.0862	2351.0300	2.3510	12.695	0.0000
2025/05/07	2044	07/08/2025	12.20 Put	Bond Future	1672.5600	1.6726	1453.3600	1.4534	13.106	0.0000
2025/05/07	2044	06/11/2025	12.20 Call	Bond Future	2390.7400	2.3907	2635.2300	2.6352	10.227	0.0000
2025/05/07	2044	06/11/2025	12.20 Put	Bond Future	2756.8500	2.7569	2507.5100	2.5075	9.044	0.0000
2025/05/07	2044	06/11/2025		Bond Future	12.2638	77.0411	12.1779	77.5349	0.701	0.0000
2025/05/07	2044	06/11/2025	11.88 Call	Bond Future	1528.3400	1.5283	1714.3400	1.7143	12.170	0.0000
2025/05/07	2044	06/11/2025	11.88 Put	Bond Future	3776.0200	3.7760	3468.1900	3.4682	8.152	0.0000
2025/05/07	2044	05/02/2026		Bond Future	12.4161	74.0964	12.3266	74.6004	0.721	0.0000
2025/05/07	2044	05/02/2026	11.56 Call	Bond Future	1140.3800	1.1404	1276.6900	1.2767	11.953	0.0000
2025/05/07	2044	05/02/2026	11.56 Put	Bond Future	6196.6700	6.1967	5828.9800	5.8290	5.934	0.0000
2025/05/07	2044	07/05/2026		Bond Future	12.5814	75.4598	12.4880	75.9740	0.742	0.0000
2025/05/07	2044	07/05/2026	11.80 Call	Bond Future	1693.8100	1.6938	1861.6300	1.8616	9.908	0.0000
2025/05/07	2044	07/05/2026	11.80 Put	Bond Future	6185.7300	6.1857	5839.3900	5.8394	5.599	0.0000
2025/05/07	2046	08/05/2025		Bond Future	118.0846	118.0846	118.1611	118.1611	0.065	0.0000
2025/05/07	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	2046	08/05/2025	121.97 Put	Bond Future	3885.3900	3.8854	3808.9200	3.8089	1.968	0.0000
2025/05/07	2046	07/08/2025		Bond Future	120.3888	120.3888	120.4670	120.4670	0.065	0.0000
2025/05/07	2046	07/08/2025	118.69 Call	Bond Future	1698.8400	1.6988	1776.9600	1.7770	4.598	0.0000
2025/05/07	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	2046	06/11/2025		Bond Future	120.4714	120.4714	120.5517	120.5517	0.067	0.0000
2025/05/07	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	2046	06/11/2025	125.41 Put	Bond Future	4938.6300	4.9386	4858.2900	4.8583	1.627	0.0000
2025/05/07	2046	05/02/2026		Bond Future	122.7514	122.7514	122.8347	122.8347	0.068	0.0000
2025/05/07	2046	05/02/2026	121.65 Call	Bond Future	1101.4000	1.1014	1184.7300	1.1847	7.566	0.0000
2025/05/07	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	2046	07/05/2026		Bond Future	122.7356	122.7356	122.8219	122.8219	0.070	0.0000
2025/05/07	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	2046	07/05/2026	124.95 Put	Bond Future	2214.3800	2.2144	2128.1300	2.1281	3.895	0.0000
2025/05/07	2050	08/05/2025		Bond Future	118.7722	118.7722	119.3369	119.3369	0.475	0.0000
2025/05/07	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	2050	08/05/2025	121.16 Put	Bond Future	2387.7900	2.3878	1823.0700	1.8231	23.650	0.0000
2025/05/07	2050	07/08/2025		Bond Future	118.7116	118.7116	119.2875	119.2875	0.485	0.0000
2025/05/07	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	2050	07/08/2025	119.89 Put	Bond Future	1178.3900	1.1784	602.4800	0.6025	48.873	0.0000
2025/05/07	2050	06/11/2025		Bond Future	121.0246	121.0246	121.6127	121.6127	0.486	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
2025/05/07	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2050	06/11/2025	124.42 Put	Bond Future	3395.4300	3.3954	2807.3500	2.8074	17.320	0.0000	0.0000
2025/05/07	2050	05/02/2026		Bond Future	120.8917	120.8917	121.4923	121.4923	0.497	0.0000	0.0000
2025/05/07	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2050	05/02/2026	122.82 Put	Bond Future	1928.2900	1.9283	1327.6700	1.3277	31.148	0.0000	0.0000
2025/05/07	2050	07/05/2026		Bond Future	123.1496	123.1496	123.7628	123.7628	0.498	0.0000	0.0000
2025/05/07	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	2050	07/05/2026	124.07 Put	Bond Future	920.4500	0.9205	307.2100	0.3072	66.624	0.0000	0.0000
2025/05/07	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	AL37	08/05/2025		Index Future	1104.3650	1104.3650	1106.5940	1106.5940	0.202	0.0000	0.0000
2025/05/07	AL37	07/08/2025		Index Future	1125.6410	1125.6410	1127.9130	1127.9130	0.202	0.0000	0.0000
2025/05/07	AL37	06/11/2025		Index Future	1147.3120	1147.3120	1149.6300	1149.6300	0.202	0.0000	0.0000
2025/05/07	AL37	05/02/2026		Index Future	1168.7830	1168.7830	1171.1480	1171.1480	0.202	0.0000	0.0000
2025/05/07	AL37	07/05/2026		Index Future	1190.3850	1190.3850	1192.7980	1192.7980	0.203	0.0000	0.0000
2025/05/07	AL7T	08/05/2025		Index Future	1297.8180	1297.8180	1301.4850	1301.4850	0.283	0.0000	0.0000
2025/05/07	AL7T	07/08/2025		Index Future	1322.8210	1322.8210	1326.5590	1326.5590	0.283	0.0000	0.0000
2025/05/07	AL7T	06/11/2025		Index Future	1348.2880	1348.2880	1352.1010	1352.1010	0.283	0.0000	0.0000
2025/05/07	AL7T	05/02/2026		Index Future	1373.5200	1373.5200	1377.4090	1377.4090	0.283	0.0000	0.0000
2025/05/07	AL7T	07/05/2026		Index Future	1398.9060	1398.9060	1402.8720	1402.8720	0.284	0.0000	0.0000
2025/05/07	ALBI	08/05/2025		Index Future	1111.9750	1111.9750	1115.5910	1115.5910	0.325	0.0000	0.0000
2025/05/07	ALBI	07/08/2025		Index Future	1133.3970	1133.3970	1137.0830	1137.0830	0.325	0.0000	0.0000
2025/05/07	ALBI	06/11/2025		Index Future	1155.2170	1155.2170	1158.9770	1158.9770	0.325	0.0000	0.0000
2025/05/07	ALBI	05/02/2026		Index Future	1176.8360	1176.8360	1180.6700	1180.6700	0.326	0.0000	0.0000
2025/05/07	ALBI	07/05/2026		Index Future	1198.5870	1198.5870	1202.4960	1202.4960	0.326	0.0000	0.0000
2025/05/07	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	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	
2025/05/07	C040	31/01/2040	12.73 Call	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/07	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/07	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/07	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/07	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/07	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/07	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/05/07	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	ES33	08/05/2025		Bond Future	11.4365	80.3743	11.3866	80.6012	0.436	0.0000	0.0000
2025/05/07	ES33	08/05/2025		Bond Future	5602.2700	5.6023	5829.2500	5.8293	4.052	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
2025/05/07	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	ES33	07/08/2025		Bond Future	11.5876	81.9427	11.5354	82.1741	0.450	0.0000
2025/05/07	ES33	07/08/2025	13.56 Call	Bond Future	8138.0600	8.1381	8369.5200	8.3695	2.844	0.0000
2025/05/07	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	ES33	06/11/2025		Bond Future	11.7540	79.7432	11.6992	79.9798	0.466	0.0000
2025/05/07	ES33	06/11/2025	12.01 Call	Bond Future	1093.0100	1.0930	1329.5300	1.3295	21.639	0.0000
2025/05/07	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	ES33	05/02/2026		Bond Future	11.9475	81.2514	11.8897	81.4933	0.483	0.0000
2025/05/07	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	ES33	05/02/2026	11.49 Put	Bond Future	1944.1200	1.9441	1702.1400	1.7021	12.447	0.0000
2025/05/07	ES33	07/05/2026		Bond Future	12.1531	78.9716	12.0922	79.2190	0.501	0.0000
2025/05/07	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	ES33	07/05/2026	11.69 Put	Bond Future	1908.9200	1.9089	1661.5100	1.6615	12.961	0.0000
2025/05/07	ES42	08/05/2025		Bond Future	12.1960	74.1759	12.1115	74.6514	0.693	0.0000
2025/05/07	ES42	08/05/2025	13.25 Call	Bond Future	5545.0200	5.5450	6020.5300	6.0205	8.575	0.0000
2025/05/07	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	ES42	07/08/2025		Bond Future	12.3347	75.6234	12.2469	76.1082	0.712	0.0000
2025/05/07	ES42	07/08/2025	13.79 Call	Bond Future	7351.1800	7.3512	7836.0500	7.8361	6.596	0.0000
2025/05/07	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	ES42	06/11/2025		Bond Future	12.4828	72.8314	12.3914	73.3263	0.732	0.0000
2025/05/07	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	ES42	06/11/2025	12.39 Put	Bond Future	502.4800	0.5025	7.6200	0.0076	98.484	0.0000
2025/05/07	ES42	05/02/2026		Bond Future	12.6447	74.2077	12.5495	74.7128	0.753	0.0000
2025/05/07	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	ES42	05/02/2026	11.85 Put	Bond Future	4392.0500	4.3921	3886.9600	3.8870	11.500	0.0000
2025/05/07	ES42	07/05/2026		Bond Future	12.8202	71.3269	12.7208	71.8422	0.775	0.0000
2025/05/07	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	ES42	07/05/2026	12.20 Put	Bond Future	3314.5500	3.3146	2799.1700	2.7992	15.549	0.0000
2025/05/07	GOVI	08/05/2025		GOVI	1096.1680	1096.1680	1099.5740	1099.5740	0.311	0.0000
2025/05/07	GOVI	08/05/2025	1,022.00 Call	GOVI	741680.0000	74.1680	775740.0000	77.5740	4.592	0.0000
2025/05/07	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	GOVI	07/08/2025		GOVI	1117.2860	1117.2860	1120.7580	1120.7580	0.311	0.0000
2025/05/07	GOVI	07/08/2025	1,011.00 Call	GOVI	1062860.0000	106.2860	1097580.0000	109.7580	3.267	0.0000
2025/05/07	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	GOVI	06/11/2025		GOVI	1138.7960	1138.7960	1142.3380	1142.3380	0.311	0.0000
2025/05/07	GOVI	06/11/2025	1,112.00 Call	GOVI	267960.0000	26.7960	303380.0000	30.3380	13.218	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
2025/05/07	GOVI	06/11/2025	1,112. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	GOVI	05/02/2026		GOVI		1160.1070	1160.1070	1163.7190	1163.7190	0.311	0.0000	0.0000
2025/05/07	GOVI	05/02/2026	1,150. Call 00	GOVI		101070.0000	10.1070	137190.0000	13.7190	35.738	0.0000	0.0000
2025/05/07	GOVI	05/02/2026	1,150. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	GOVI	07/05/2026		GOVI		1181.5490	1181.5490	1185.2320	1185.2320	0.312	0.0000	0.0000
2025/05/07	GOVI	07/05/2026	1,177. Call 00	GOVI		45490.0000	4.5490	82320.0000	8.2320	80.963	0.0000	0.0000
2025/05/07	GOVI	07/05/2026	1,177. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/05/07	IGOV	08/05/2025		Index Future		374.4270	374.4270	374.6580	374.6580	0.062	0.0000	0.0000
2025/05/07	IGOV	07/08/2025		Index Future		381.7340	381.7340	381.9690	381.9690	0.062	0.0000	0.0000
2025/05/07	IGOV	06/11/2025		Index Future		389.1750	389.1750	389.4150	389.4150	0.062	0.0000	0.0000
2025/05/07	IGOV	05/02/2026		Index Future		396.5470	396.5470	396.7940	396.7940	0.062	0.0000	0.0000
2025/05/07	IGOV	07/05/2026		Index Future		403.9650	403.9650	404.2170	404.2170	0.062	0.0000	0.0000
2025/05/07	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/05/07	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/05/07	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/05/07	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/05/07	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/05/07	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/05/07	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/05/07	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/05/07	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/05/07	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/05/07	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/05/07	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/05/07	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/05/07	JBAF	18/06/2025		Jibar Tradeable Future		8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/05/07	JBAF	17/09/2025		Jibar Tradeable Future		8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/05/07	JBAF	17/12/2025		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/07	JBAF	18/03/2026		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/07	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
2025/05/07	R033	08/05/2025		Bond Future	9.8892	101.7502	9.8510	101.9569	0.386	0.0000
2025/05/07	R033	08/05/2025	10.33 Call	Bond Future	2348.3300	2.3483	2555.0300	2.5550	8.802	0.0000
2025/05/07	R033	08/05/2025	10.33 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/05/07	R033	07/08/2025		Bond Future	9.9861	103.7104	9.9461	103.9212	0.401	0.0000
2025/05/07	R033	07/08/2025	10.33 Call	Bond Future	2551.3800	2.5514	2692.0300	2.6920	5.513	0.0000
2025/05/07	R033	07/08/2025	10.33 Put	Bond Future	763.6300	0.7636	693.4400	0.6934	9.192	0.0000
2025/05/07	R033	06/11/2025		Bond Future	10.0919	100.6618	10.0497	100.8772	0.418	0.0000
2025/05/07	R033	06/11/2025	10.33 Call	Bond Future	2744.1200	2.7441	2869.9200	2.8699	4.584	0.0000
2025/05/07	R033	06/11/2025	10.33 Put	Bond Future	1537.8100	1.5378	1448.1400	1.4481	5.831	0.0000
2025/05/07	R033	05/02/2026		Bond Future	10.2184	102.5418	10.1738	102.7626	0.436	0.0000
2025/05/07	R033	05/02/2026	10.49 Call	Bond Future	3265.1200	3.2651	3393.4200	3.3934	3.929	0.0000
2025/05/07	R033	05/02/2026	10.49 Put	Bond Future	1933.0500	1.9331	1840.5900	1.8406	4.783	0.0000
2025/05/07	R033	07/05/2026		Bond Future	10.3592	99.3878	10.3120	99.6137	0.455	0.0000
2025/05/07	R033	07/05/2026	10.38 Call	Bond Future	2832.9600	2.8330	2948.0400	2.9480	4.062	0.0000
2025/05/07	R033	07/05/2026	10.38 Put	Bond Future	2733.4000	2.7334	2622.5300	2.6225	4.056	0.0000
2025/05/07	R035	08/05/2025	10.08 Put	Bond Future	3327.4300	3.3274	3084.5800	3.0846	7.298	0.0000
2025/05/07	R035	08/05/2025	10.08 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/05/07	R035	08/05/2025	10.58 Put	Bond Future	619.7000	0.6197	367.0400	0.3670	40.771	0.0000
2025/05/07	R035	08/05/2025	10.58 Call	Bond Future	146.9400	0.1469	137.1200	0.1371	6.683	0.0000
2025/05/07	R035	08/05/2025	11.01 Call	Bond Future	1891.1900	1.8912	2131.1000	2.1311	12.686	0.0000
2025/05/07	R035	08/05/2025	11.01 Put	Bond Future	2.9500	0.0030	0.0200	0.0000	99.322	0.0000
2025/05/07	R035	08/05/2025	11.70 Call	Bond Future	5504.1600	5.5042	5747.0000	5.7470	4.412	0.0000
2025/05/07	R035	08/05/2025	11.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	R035	08/05/2025	10.95 Call	Bond Future	1572.7900	1.5728	1806.8600	1.8069	14.882	0.0000
2025/05/07	R035	08/05/2025	10.95 Put	Bond Future	8.9200	0.0089	0.1500	0.0002	98.318	0.0000
2025/05/07	R035	08/05/2025	10.44 Put	Bond Future	1283.7500	1.2838	1027.3300	1.0273	19.974	0.0000
2025/05/07	R035	08/05/2025	10.44 Call	Bond Future	23.7500	0.0238	10.1700	0.0102	57.179	0.0000
2025/05/07	R035	08/05/2025	13.35 Call	Bond Future	13359.4900	13.3595	13602.3300	13.6023	1.818	0.0000
2025/05/07	R035	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	R035	08/05/2025	12.70 Call	Bond Future	10391.2900	10.3913	10634.1300	10.6341	2.337	0.0000
2025/05/07	R035	08/05/2025	12.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	R035	08/05/2025	11.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	R035	08/05/2025	11.46 Call	Bond Future	4269.9100	4.2699	4512.7500	4.5128	5.687	0.0000
2025/05/07	R035	08/05/2025		Bond Future	10.6649	91.0373	10.6212	91.2801	0.409	0.0000
2025/05/07	R035	08/05/2025	11.78 Call	Bond Future	5910.1500	5.9102	6152.9900	6.1530	4.109	0.0000
2025/05/07	R035	08/05/2025	11.78 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	R035	07/08/2025		Bond Future	10.7778	92.7911	10.7323	93.0387	0.423	0.0000
2025/05/07	R035	07/08/2025	12.65 Call	Bond Future	9455.7100	9.4557	9697.5700	9.6976	2.558	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
2025/05/07	R035	07/08/2025	12.65 Put			Bond Future	36.4000	0.0364	30.6300	0.0306	15.852	0.0000
2025/05/07	R035	07/08/2025	10.08 Put			Bond Future	4181.9500	4.1820	3969.2000	3.9692	5.087	0.0000
2025/05/07	R035	07/08/2025	10.08 Call			Bond Future	285.4000	0.2854	320.2800	0.3203	12.221	0.0000
2025/05/07	R035	07/08/2025	10.58 Put			Bond Future	2179.8400	2.1798	2026.0800	2.0261	7.054	0.0000
2025/05/07	R035	07/08/2025	10.58 Call			Bond Future	1097.9300	1.0979	1191.8000	1.1918	8.550	0.0000
2025/05/07	R035	07/08/2025	11.34 Call			Bond Future	3606.0000	3.6060	3789.9700	3.7900	5.102	0.0000
2025/05/07	R035	07/08/2025	11.34 Put			Bond Future	625.2400	0.6252	561.5800	0.5616	10.182	0.0000
2025/05/07	R035	07/08/2025	11.30 Call			Bond Future	3445.2300	3.4452	3625.5300	3.6255	5.233	0.0000
2025/05/07	R035	07/08/2025	11.30 Put			Bond Future	672.0500	0.6721	604.7200	0.6047	10.019	0.0000
2025/05/07	R035	06/11/2025	9.91 Put			Bond Future	5873.2200	5.8732	5657.4900	5.6575	3.673	0.0000
2025/05/07	R035	06/11/2025	9.91 Call			Bond Future	401.2100	0.4012	438.4400	0.4384	9.279	0.0000
2025/05/07	R035	06/11/2025	10.41 Put			Bond Future	3772.1000	3.7721	3598.0300	3.5980	4.615	0.0000
2025/05/07	R035	06/11/2025	10.41 Call			Bond Future	1112.9400	1.1129	1191.8300	1.1918	7.088	0.0000
2025/05/07	R035	06/11/2025	11.43 Call			Bond Future	4027.0000	4.0270	4196.7400	4.1967	4.215	0.0000
2025/05/07	R035	06/11/2025	11.43 Put			Bond Future	1287.6400	1.2876	1204.4200	1.2044	6.463	0.0000
2025/05/07	R035	06/11/2025	11.95 Call			Bond Future	6031.4800	6.0315	6233.0700	6.2331	3.342	0.0000
2025/05/07	R035	06/11/2025	11.95 Put			Bond Future	704.9100	0.7049	653.5400	0.6535	7.287	0.0000
2025/05/07	R035	06/11/2025	11.45 Call			Bond Future	4099.7000	4.0997	4270.8800	4.2709	4.175	0.0000
2025/05/07	R035	06/11/2025	11.45 Put			Bond Future	1258.8400	1.2588	1177.0600	1.1771	6.496	0.0000
2025/05/07	R035	06/11/2025	10.95 Put			Bond Future	2185.1200	2.1851	2062.2200	2.0622	5.624	0.0000
2025/05/07	R035	06/11/2025	10.95 Call			Bond Future	2439.0200	2.4390	2569.0800	2.5691	5.332	0.0000
2025/05/07	R035	06/11/2025	10.08 Put			Bond Future	5091.9200	5.0919	4888.8700	4.8889	3.988	0.0000
2025/05/07	R035	06/11/2025	10.08 Call			Bond Future	589.0800	0.5891	638.9900	0.6390	8.473	0.0000
2025/05/07	R035	06/11/2025	10.58 Put			Bond Future	3197.4400	3.1974	3039.5500	3.0396	4.938	0.0000
2025/05/07	R035	06/11/2025	10.58 Call			Bond Future	1469.0500	1.4691	1564.1200	1.5641	6.472	0.0000
2025/05/07	R035	06/11/2025	11.67 Call			Bond Future	4924.4500	4.9245	5110.3900	5.1104	3.776	0.0000
2025/05/07	R035	06/11/2025	11.67 Put			Bond Future	977.6700	0.9777	910.6500	0.9107	6.855	0.0000
2025/05/07	R035	06/11/2025	10.44 Put			Bond Future	3665.3700	3.6654	3494.1300	3.4941	4.672	0.0000
2025/05/07	R035	06/11/2025	10.44 Call			Bond Future	1171.4000	1.1714	1253.1200	1.2531	6.976	0.0000
2025/05/07	R035	06/11/2025	10.94 Put			Bond Future	2208.3200	2.2083	2084.5100	2.0845	5.607	0.0000
2025/05/07	R035	06/11/2025	10.94 Call			Bond Future	2409.4200	2.4094	2538.5700	2.5386	5.360	0.0000
2025/05/07	R035	06/11/2025	11.99 Call			Bond Future	6193.6900	6.1937	6397.2500	6.3973	3.287	0.0000
2025/05/07	R035	06/11/2025	11.99 Put			Bond Future	672.5000	0.6725	623.1000	0.6231	7.346	0.0000
2025/05/07	R035	06/11/2025				Bond Future	10.9020	90.0713	10.8543	90.3243	0.437	0.0000
2025/05/07	R035	06/11/2025	11.20 Call			Bond Future	3226.6600	3.2267	3378.5000	3.3785	4.706	0.0000
2025/05/07	R035	06/11/2025	11.20 Put			Bond Future	1666.3400	1.6663	1565.2200	1.5652	6.068	0.0000
2025/05/07	R035	05/02/2026	10.44 Put			Bond Future	4518.2700	4.5183	4340.9400	4.3409	3.925	0.0000
2025/05/07	R035	05/02/2026	10.44 Call			Bond Future	1308.5900	1.3086	1390.0400	1.3900	6.224	0.0000
2025/05/07	R035	05/02/2026	10.94 Put			Bond Future	3002.0000	3.0020	2865.0400	2.8650	4.562	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	
2025/05/07	R035	05/02/2026	10.94 Call	Bond Future	2447.1500	2.4472	2568.9700	2.5690	4.978	0.0000	0.0000
2025/05/07	R035	05/02/2026	12.44 Call	Bond Future	7598.3700	7.5984	7809.1500	7.8092	2.774	0.0000	0.0000
2025/05/07	R035	05/02/2026	12.44 Put	Bond Future	785.1100	0.7851	737.1100	0.7371	6.114	0.0000	0.0000
2025/05/07	R035	05/02/2026		Bond Future	11.0470	91.7542	10.9970	92.0130	0.453	0.0000	0.0000
2025/05/07	R035	05/02/2026	10.79 Call	Bond Future	2064.0200	2.0640	2173.8100	2.1738	5.319	0.0000	0.0000
2025/05/07	R035	05/02/2026	10.79 Put	Bond Future	3404.3700	3.4044	3255.3800	3.2554	4.376	0.0000	0.0000
2025/05/07	R035	07/05/2026		Bond Future	11.1974	88.9408	11.1449	89.2053	0.469	0.0000	0.0000
2025/05/07	R035	07/05/2026	10.86 Call	Bond Future	2306.2900	2.3063	2417.4400	2.4174	4.819	0.0000	0.0000
2025/05/07	R035	07/05/2026	10.86 Put	Bond Future	4025.8200	4.0258	3872.4000	3.8724	3.811	0.0000	0.0000
2025/05/07	R038	08/05/2025		Bond Future	11.3256	98.2349	11.2564	98.6896	0.611	0.0000	0.0000
2025/05/07	R038	08/05/2025	11.24 Call	Bond Future	198.8600	0.1989	248.1000	0.2481	24.761	0.0000	0.0000
2025/05/07	R038	08/05/2025	11.24 Put	Bond Future	761.5400	0.7615	356.0400	0.3560	53.247	0.0000	0.0000
2025/05/07	R038	07/08/2025		Bond Future	11.4551	100.1274	11.3830	100.5908	0.629	0.0000	0.0000
2025/05/07	R038	07/08/2025	11.24 Call	Bond Future	1233.0000	1.2330	1413.2400	1.4132	14.618	0.0000	0.0000
2025/05/07	R038	07/08/2025	11.24 Put	Bond Future	2626.2800	2.6263	2343.0300	2.3430	10.785	0.0000	0.0000
2025/05/07	R038	06/11/2025		Bond Future	11.5930	96.5683	11.5178	97.0414	0.648	0.0000	0.0000
2025/05/07	R038	06/11/2025	11.24 Call	Bond Future	1586.6500	1.5867	1764.0900	1.7641	11.183	0.0000	0.0000
2025/05/07	R038	06/11/2025	11.24 Put	Bond Future	3837.7700	3.8378	3542.1600	3.5422	7.703	0.0000	0.0000
2025/05/07	R038	06/11/2025	12.33 Call	Bond Future	5615.0200	5.6150	5966.8200	5.9668	6.265	0.0000	0.0000
2025/05/07	R038	06/11/2025	12.33 Put	Bond Future	1153.7100	1.1537	1032.4600	1.0325	10.510	0.0000	0.0000
2025/05/07	R038	06/11/2025	10.98 Put	Bond Future	4963.4300	4.9634	4620.4900	4.6205	6.909	0.0000	0.0000
2025/05/07	R038	06/11/2025	10.98 Call	Bond Future	1004.4000	1.0044	1134.5100	1.1345	12.954	0.0000	0.0000
2025/05/07	R038	05/02/2026		Bond Future	11.7480	98.3716	11.6694	98.8547	0.669	0.0000	0.0000
2025/05/07	R038	05/02/2026	11.44 Call	Bond Future	2365.0800	2.3651	2569.1400	2.5691	8.628	0.0000	0.0000
2025/05/07	R038	05/02/2026	11.44 Put	Bond Future	4278.7900	4.2788	3999.7000	3.9997	6.523	0.0000	0.0000
2025/05/07	R038	07/05/2026		Bond Future	11.9148	94.6987	11.8326	95.1918	0.690	0.0000	0.0000
2025/05/07	R038	07/05/2026	11.40 Call	Bond Future	2303.2700	2.3033	2492.9300	2.4929	8.234	0.0000	0.0000
2025/05/07	R038	07/05/2026	11.40 Put	Bond Future	5453.7500	5.4538	5150.3300	5.1503	5.564	0.0000	0.0000
2025/05/07	R053	08/05/2025		Bond Future	11.8904	99.1929	11.8113	99.8229	0.665	0.0000	0.0000
2025/05/07	R053	08/05/2025	12.64 Call	Bond Future	5625.7000	5.6257	6255.6700	6.2557	11.198	0.0000	0.0000
2025/05/07	R053	08/05/2025	12.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	R053	07/08/2025		Bond Future	12.0153	101.1039	11.9331	101.7460	0.684	0.0000	0.0000
2025/05/07	R053	07/08/2025	13.17 Call	Bond Future	8679.8500	8.6799	9248.4700	9.2485	6.551	0.0000	0.0000
2025/05/07	R053	07/08/2025	13.17 Put	Bond Future	410.0800	0.4101	336.5300	0.3365	17.936	0.0000	0.0000
2025/05/07	R053	06/11/2025		Bond Future	12.1468	97.1853	12.0613	97.8403	0.704	0.0000	0.0000
2025/05/07	R053	06/11/2025	11.76 Call	Bond Future	2064.1300	2.0641	2311.3600	2.3114	11.977	0.0000	0.0000
2025/05/07	R053	06/11/2025	11.76 Put	Bond Future	5093.1200	5.0931	4685.3000	4.6853	8.007	0.0000	0.0000
2025/05/07	R053	05/02/2026		Bond Future	12.2921	98.9999	12.2029	99.6685	0.726	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
2025/05/07	R053	05/02/2026	11.49 Call		Bond Future	1670.5900	1.6706	1862.2300	1.8622	11.471	0.0000	0.0000
2025/05/07	R053	05/02/2026	11.49 Put		Bond Future	8004.5100	8.0045	7527.5400	7.5275	5.959	0.0000	0.0000
2025/05/07	R053	07/05/2026			Bond Future	12.4463	94.9612	12.3532	95.6432	0.748	0.0000	0.0000
2025/05/07	R053	07/05/2026	11.69 Call		Bond Future	2337.7200	2.3377	2565.5800	2.5656	9.747	0.0000	0.0000
2025/05/07	R053	07/05/2026	11.69 Put		Bond Future	8151.7100	8.1517	7697.5800	7.6976	5.571	0.0000	0.0000
2025/05/07	R186	08/05/2025			Bond Future	8.0475	107.7368	8.0206	107.7777	0.335	0.0000	0.0000
2025/05/07	R186	08/05/2025	8.47 Call		Bond Future	638.8500	0.6389	679.6600	0.6797	6.388	0.0000	0.0000
2025/05/07	R186	08/05/2025	8.47 Put		Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/07	R186	07/08/2025			Bond Future	8.0959	104.5045	8.0635	104.5463	0.399	0.0000	0.0000
2025/05/07	R186	07/08/2025	9.68 Call		Bond Future	2021.6400	2.0216	2062.7400	2.0627	2.033	0.0000	0.0000
2025/05/07	R186	07/08/2025	9.68 Put		Bond Future	4.2400	0.0042	3.5700	0.0036	15.802	0.0000	0.0000
2025/05/07	R186	07/08/2025	10.25 Call		Bond Future	2730.4400	2.7304	2772.0800	2.7721	1.525	0.0000	0.0000
2025/05/07	R186	07/08/2025	10.25 Put		Bond Future	0.6900	0.0007	0.5600	0.0006	18.841	0.0000	0.0000
2025/05/07	R186	07/08/2025	9.22 Put		Bond Future	13.4300	0.0134	11.5000	0.0115	14.371	0.0000	0.0000
2025/05/07	R186	07/08/2025	9.22 Call		Bond Future	1450.7600	1.4508	1490.6000	1.4906	2.746	0.0000	0.0000
2025/05/07	R186	06/11/2025			Bond Future	8.1633	106.5156	8.1225	106.5588	0.499	0.0000	0.0000
2025/05/07	R186	06/11/2025	8.13 Call		Bond Future	298.6000	0.2986	319.1300	0.3191	6.875	0.0000	0.0000
2025/05/07	R186	06/11/2025	8.13 Put		Bond Future	333.9100	0.3339	311.1900	0.3112	6.804	0.0000	0.0000
2025/05/07	R186	05/02/2026			Bond Future	8.3483	103.2000	8.2935	103.2453	0.656	0.0000	0.0000
2025/05/07	R186	05/02/2026	8.43 Call		Bond Future	368.1900	0.3682	392.2800	0.3923	6.543	0.0000	0.0000
2025/05/07	R186	05/02/2026	8.43 Put		Bond Future	300.6100	0.3006	279.3600	0.2794	7.069	0.0000	0.0000
2025/05/07	R186	07/05/2026			Bond Future	8.7382	105.1016	8.6579	105.1489	0.919	0.0000	0.0000
2025/05/07	R186	07/05/2026	8.69 Call		Bond Future	288.3500	0.2884	311.5700	0.3116	8.053	0.0000	0.0000
2025/05/07	R186	07/05/2026	8.69 Put		Bond Future	316.7600	0.3168	292.6300	0.2926	7.618	0.0000	0.0000
2025/05/07	R202	08/05/2025			Bond Future	268.4536	268.4536	268.6283	268.6283	0.065	0.0000	0.0000
2025/05/07	R202	08/05/2025	272.31 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	R202	08/05/2025	272.31 Put		Bond Future	3856.3700	3.8564	3681.6700	3.6817	4.530	0.0000	0.0000
2025/05/07	R202	07/08/2025			Bond Future	268.4376	268.4376	268.6161	268.6161	0.066	0.0000	0.0000
2025/05/07	R202	07/08/2025	271.60 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	R202	07/08/2025	271.60 Put		Bond Future	3162.3800	3.1624	2983.8900	2.9839	5.644	0.0000	0.0000
2025/05/07	R202	06/11/2025			Bond Future	273.6685	273.6685	273.8522	273.8522	0.067	0.0000	0.0000
2025/05/07	R202	06/11/2025	275.64 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	R202	06/11/2025	275.64 Put		Bond Future	1971.4800	1.9715	1787.8500	1.7879	9.314	0.0000	0.0000
2025/05/07	R202	05/02/2026			Bond Future	273.4913	273.4913	273.6817	273.6817	0.070	0.0000	0.0000
2025/05/07	R202	05/02/2026	277.82 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	R202	05/02/2026	277.82 Put		Bond Future	4328.7400	4.3287	4138.2800	4.1383	4.400	0.0000	0.0000
2025/05/07	R202	07/05/2026			Bond Future	278.6001	278.6001	278.7972	278.7972	0.071	0.0000	0.0000
2025/05/07	R202	07/05/2026	277.55 Call		Bond Future	1050.1300	1.0501	1247.1700	1.2472	18.763	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
2025/05/07	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	R209	08/05/2025		Bond Future	11.0049	70.9786	10.9562	71.2197	0.442	0.0000
2025/05/07	R209	08/05/2025	11.89 Call	Bond Future	4198.8100	4.1988	4439.8600	4.4399	5.741	0.0000
2025/05/07	R209	08/05/2025	11.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	R209	07/08/2025		Bond Future	11.1173	72.3460	11.0668	72.5918	0.454	0.0000
2025/05/07	R209	07/08/2025	12.68 Call	Bond Future	7147.6500	7.1477	7381.4300	7.3814	3.271	0.0000
2025/05/07	R209	07/08/2025	12.68 Put	Bond Future	79.9500	0.0800	67.9400	0.0679	15.022	0.0000
2025/05/07	R209	06/11/2025		Bond Future	11.2372	70.5855	11.1846	70.8364	0.468	0.0000
2025/05/07	R209	06/11/2025	11.27 Call	Bond Future	2195.8900	2.1959	2324.6800	2.3247	5.865	0.0000
2025/05/07	R209	06/11/2025	11.27 Put	Bond Future	2039.6700	2.0397	1917.5000	1.9175	5.990	0.0000
2025/05/07	R209	05/02/2026		Bond Future	11.3729	71.9041	11.3181	72.1605	0.482	0.0000
2025/05/07	R209	05/02/2026	10.93 Call	Bond Future	1539.6900	1.5397	1635.4200	1.6354	6.217	0.0000
2025/05/07	R209	05/02/2026	10.93 Put	Bond Future	3647.4800	3.6475	3486.7200	3.4867	4.407	0.0000
2025/05/07	R209	07/05/2026		Bond Future	11.5191	70.0778	11.4619	70.3398	0.497	0.0000
2025/05/07	R209	07/05/2026	11.07 Call	Bond Future	1926.5400	1.9265	2030.5800	2.0306	5.400	0.0000
2025/05/07	R209	07/05/2026	11.07 Put	Bond Future	4018.5800	4.0186	3860.6000	3.8606	3.931	0.0000
2025/05/07	R210	08/05/2025		Bond Future	247.4027	247.4027	247.5420	247.5420	0.056	0.0000
2025/05/07	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	R210	08/05/2025	248.03 Put	Bond Future	627.2800	0.6273	488.0400	0.4880	22.197	0.0000
2025/05/07	R210	07/08/2025		Bond Future	252.2304	252.2304	252.3727	252.3727	0.056	0.0000
2025/05/07	R210	07/08/2025	248.44 Call	Bond Future	3790.3900	3.7904	3932.6600	3.9327	3.753	0.0000
2025/05/07	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	R210	06/11/2025		Bond Future	253.7145	253.7145	253.8611	253.8611	0.058	0.0000
2025/05/07	R210	06/11/2025	252.14 Call	Bond Future	1574.4800	1.5745	1721.1100	1.7211	9.313	0.0000
2025/05/07	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	R210	05/02/2026		Bond Future	258.5170	258.5170	258.6695	258.6695	0.059	0.0000
2025/05/07	R210	05/02/2026	253.10 Call	Bond Future	5416.9600	5.4170	5569.4600	5.5695	2.815	0.0000
2025/05/07	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	R210	07/05/2026		Bond Future	259.8474	259.8474	260.0055	260.0055	0.061	0.0000
2025/05/07	R210	07/05/2026	255.40 Call	Bond Future	4447.4300	4.4474	4605.4700	4.6055	3.554	0.0000
2025/05/07	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	R213	08/05/2025		Bond Future	9.3786	90.9322	9.3259	91.1493	0.562	0.0000
2025/05/07	R213	08/05/2025	10.52 Call	Bond Future	4542.4300	4.5424	4759.4900	4.7595	4.778	0.0000
2025/05/07	R213	08/05/2025	10.52 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	R213	07/08/2025		Bond Future	9.4623	92.6840	9.4066	92.9053	0.589	0.0000
2025/05/07	R213	07/08/2025	11.66 Call	Bond Future	8221.0500	8.2211	8441.3700	8.4414	2.680	0.0000
2025/05/07	R213	07/08/2025	11.66 Put	Bond Future	4.1400	0.0041	3.1500	0.0032	23.913	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
2025/05/07	R213	06/11/2025		Bond Future	9.5608	90.9141	9.5016	91.1403	0.619	0.0000
2025/05/07	R213	06/11/2025	10.05 Call	Bond Future	2670.0700	2.6701	2823.9700	2.8240	5.764	0.0000
2025/05/07	R213	06/11/2025	10.05 Put	Bond Future	825.5900	0.8256	753.3300	0.7533	8.753	0.0000
2025/05/07	R213	05/02/2026		Bond Future	9.6861	92.6132	9.6230	92.8447	0.651	0.0000
2025/05/07	R213	05/02/2026	9.89 Call	Bond Future	2224.5400	2.2245	2356.4600	2.3565	5.930	0.0000
2025/05/07	R213	05/02/2026	9.89 Put	Bond Future	1481.5700	1.4816	1382.0100	1.3820	6.720	0.0000
2025/05/07	R213	07/05/2026		Bond Future	9.8218	90.7682	9.7545	91.0049	0.686	0.0000
2025/05/07	R213	07/05/2026	9.80 Call	Bond Future	1982.9800	1.9830	2102.0000	2.1020	6.002	0.0000
2025/05/07	R213	07/05/2026	9.80 Put	Bond Future	2059.5900	2.0596	1941.8600	1.9419	5.716	0.0000
2025/05/07	R214	08/05/2025		Bond Future	11.6150	64.6460	11.5312	65.0767	0.721	0.0000
2025/05/07	R214	08/05/2025	12.40 Call	Bond Future	3831.6800	3.8317	4262.3600	4.2624	11.240	0.0000
2025/05/07	R214	08/05/2025	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/07	R214	07/08/2025		Bond Future	11.7304	65.8914	11.6436	66.3304	0.740	0.0000
2025/05/07	R214	07/08/2025	12.97 Call	Bond Future	5981.1300	5.9811	6383.4000	6.3834	6.726	0.0000
2025/05/07	R214	07/08/2025	12.97 Put	Bond Future	176.7700	0.1768	140.0100	0.1400	20.795	0.0000
2025/05/07	R214	06/11/2025		Bond Future	11.8538	63.8597	11.7639	64.3076	0.759	0.0000
2025/05/07	R214	06/11/2025	11.64 Call	Bond Future	1653.9900	1.6540	1851.5300	1.8515	11.943	0.0000
2025/05/07	R214	06/11/2025	11.64 Put	Bond Future	2726.6700	2.7267	2476.3000	2.4763	9.182	0.0000
2025/05/07	R214	05/02/2026		Bond Future	11.9930	65.0527	11.8996	65.5098	0.779	0.0000
2025/05/07	R214	05/02/2026	11.26 Call	Bond Future	1076.0700	1.0761	1211.9800	1.2120	12.630	0.0000
2025/05/07	R214	05/02/2026	11.26 Put	Bond Future	4798.4500	4.7985	4477.2700	4.4773	6.693	0.0000
2025/05/07	R214	07/05/2026		Bond Future	12.1345	62.9525	12.0375	63.4187	0.800	0.0000
2025/05/07	R214	07/05/2026	11.53 Call	Bond Future	1715.7600	1.7158	1888.0800	1.8881	10.043	0.0000
2025/05/07	R214	07/05/2026	11.53 Put	Bond Future	4706.6800	4.7067	4412.8100	4.4128	6.244	0.0000
2025/05/07	R248	08/05/2025		Bond Future	11.9704	76.7254	11.8963	77.1788	0.619	0.0000
2025/05/07	R248	08/05/2025	12.60 Call	Bond Future	3668.8500	3.6689	4122.2500	4.1223	12.358	0.0000
2025/05/07	R248	08/05/2025	12.60 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/05/07	R248	07/08/2025		Bond Future	12.0965	78.2034	12.0195	78.6657	0.636	0.0000
2025/05/07	R248	07/08/2025	13.21 Call	Bond Future	6484.6100	6.4846	6892.4700	6.8925	6.290	0.0000
2025/05/07	R248	07/08/2025	13.21 Put	Bond Future	315.1700	0.3152	260.8100	0.2608	17.248	0.0000
2025/05/07	R248	06/11/2025		Bond Future	12.2307	75.2665	12.1507	75.7381	0.654	0.0000
2025/05/07	R248	06/11/2025	11.74 Call	Bond Future	1376.7400	1.3767	1536.5900	1.5366	11.611	0.0000
2025/05/07	R248	06/11/2025	11.74 Put	Bond Future	4352.5200	4.3525	4040.7700	4.0408	7.163	0.0000
2025/05/07	R248	05/02/2026		Bond Future	12.3815	76.6724	12.2981	77.1537	0.674	0.0000
2025/05/07	R248	05/02/2026	11.46 Call	Bond Future	1039.5700	1.0396	1158.9700	1.1590	11.486	0.0000
2025/05/07	R248	05/02/2026	11.46 Put	Bond Future	6674.6900	6.6747	6312.7700	6.3128	5.422	0.0000
2025/05/07	R248	07/05/2026		Bond Future	12.5344	73.6438	12.4475	74.1349	0.694	0.0000
2025/05/07	R248	07/05/2026	11.72 Call	Bond Future	1645.7600	1.6458	1800.6700	1.8007	9.413	0.0000

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0

0

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0

0

0

0

234,144

0

0

220,628

0

0

18,439

0

0

0

0

0

260

0

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
2025/05/07	R248	07/05/2026	11.72 Put	Bond Future	6482.2400	6.4822	6146.0900	6.1461	5.186	0.0000	0.0000
2025/05/07	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/07	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

0

0

0

0

0

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