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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/05/2025 TO 08/05/2025

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	
2025/05/08	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/08	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/08	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/08	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/08	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/08	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/08	2029	08/05/2025		Bond Future	136.4306	136.4306	136.4075	136.4075	0.017	0.0000	0.0000
2025/05/08	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	
2025/05/08	2029	08/05/2025	137.85 Put	Bond Future	1419.3900	1.4194	1442.5300	1.4425	1.630	0.0000	0.0000
2025/05/08	2029	07/08/2025		Bond Future	139.0930	139.0930	138.9676	138.9676	0.090	0.0000	0.0000
2025/05/08	2029	07/08/2025	137.41 Call	Bond Future	1683.0100	1.6830	1557.5700	1.5576	7.453	0.0000	0.0000
2025/05/08	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	

Open Interest

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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	
2025/05/08	2029	06/11/2025			Bond Future	140.3640	140.3640	140.2365	140.2365	0.091	0.0000	0.0000
2025/05/08	2029	06/11/2025	139.79 Call		Bond Future	573.9800	0.5740	446.4500	0.4465	22.219	0.0000	0.0000
2025/05/08	2029	06/11/2025	139.79 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2029	05/02/2026			Bond Future	143.0228	143.0228	142.8934	142.8934	0.090	0.0000	0.0000
2025/05/08	2029	05/02/2026	140.11 Call		Bond Future	2912.8100	2.9128	2783.4400	2.7834	4.441	0.0000	0.0000
2025/05/08	2029	05/02/2026	140.11 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2029	07/05/2026			Bond Future	144.2278	144.2278	144.0969	144.0969	0.091	0.0000	0.0000
2025/05/08	2029	07/05/2026	141.82 Call		Bond Future	2407.8400	2.4078	2276.8700	2.2769	5.439	0.0000	0.0000
2025/05/08	2029	07/05/2026	141.82 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2030	08/05/2025	8.72 Put		Bond Future	593.8800	0.5939	521.8200	0.5218	12.134	0.0000	0.0000
2025/05/08	2030	08/05/2025	8.72 Call		Bond Future	13.2000	0.0132	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/08	2030	08/05/2025	9.22 Put		Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/08	2030	08/05/2025	9.22 Call		Bond Future	1267.3300	1.2673	1326.1100	1.3261	4.638	0.0000	0.0000
2025/05/08	2030	08/05/2025	9.54 Call		Bond Future	2427.3100	2.4273	2486.1700	2.4862	2.425	0.0000	0.0000
2025/05/08	2030	08/05/2025	9.54 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2030	08/05/2025	8.68 Put		Bond Future	735.8500	0.7359	671.5500	0.6716	8.738	0.0000	0.0000
2025/05/08	2030	08/05/2025	8.68 Call		Bond Future	5.4400	0.0054	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/08	2030	08/05/2025	9.18 Put		Bond Future	0.2800	0.0003	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/08	2030	08/05/2025	9.18 Call		Bond Future	1121.2900	1.1213	1179.8700	1.1799	5.224	0.0000	0.0000
2025/05/08	2030	08/05/2025	9.99 Call		Bond Future	4029.4500	4.0295	4088.3100	4.0883	1.461	0.0000	0.0000
2025/05/08	2030	08/05/2025	9.99 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2030	08/05/2025	8.95 Put		Bond Future	58.1600	0.0582	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/08	2030	08/05/2025	8.95 Call		Bond Future	332.9400	0.3329	333.6400	0.3336	0.210	0.0000	0.0000
2025/05/08	2030	08/05/2025	9.45 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2030	08/05/2025	9.45 Call		Bond Future	2102.8100	2.1028	2161.6700	2.1617	2.799	0.0000	0.0000
2025/05/08	2030	08/05/2025	11.86 Call		Bond Future	10338.1000	10.3381	10396.9600	10.3970	0.569	0.0000	0.0000
2025/05/08	2030	08/05/2025	11.86 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2030	08/05/2025	10.31 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2030	08/05/2025	10.31 Call		Bond Future	5148.3700	5.1484	5207.2300	5.2072	1.143	0.0000	0.0000
2025/05/08	2030	08/05/2025	12.28 Call		Bond Future	11681.2500	11.6813	11740.1100	11.7401	0.504	0.0000	0.0000
2025/05/08	2030	08/05/2025	12.28 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2030	08/05/2025	10.69 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2030	08/05/2025	10.69 Call		Bond Future	6455.5500	6.4556	6514.4100	6.5144	0.912	0.0000	0.0000
2025/05/08	2030	08/05/2025			Bond Future	8.8759	98.9153	8.8600	98.9742	0.179	0.0000	0.0000
2025/05/08	2030	08/05/2025	9.93 Call		Bond Future	3817.7800	3.8178	3876.6400	3.8766	1.542	0.0000	0.0000
2025/05/08	2030	08/05/2025	9.93 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2030	07/08/2025	12.12 Call		Bond Future	10455.0900	10.4551	10590.8700	10.5909	1.299	0.0000	0.0000
2025/05/08	2030	07/08/2025	12.12 Put		Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	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
2025/05/08	2030	07/08/2025	10.48 Put	Bond Future	24.0100	0.0240	20.2900	0.0203	15.494	0.0000	0.0000
2025/05/08	2030	07/08/2025	10.48 Call	Bond Future	5250.5500	5.2506	5382.6100	5.3826	2.515	0.0000	0.0000
2025/05/08	2030	07/08/2025		Bond Future	8.9524	96.8108	8.9141	96.9466	0.428	0.0000	0.0000
2025/05/08	2030	07/08/2025	11.11 Call	Bond Future	7282.4100	7.2824	7417.7600	7.4178	1.859	0.0000	0.0000
2025/05/08	2030	07/08/2025	11.11 Put	Bond Future	2.1600	0.0022	1.7300	0.0017	19.907	0.0000	0.0000
2025/05/08	2030	07/08/2025	8.72 Put	Bond Future	1350.9200	1.3509	1260.7000	1.2607	6.678	0.0000	0.0000
2025/05/08	2030	07/08/2025	8.72 Call	Bond Future	523.7200	0.5237	569.2800	0.5693	8.699	0.0000	0.0000
2025/05/08	2030	07/08/2025	9.22 Put	Bond Future	526.4700	0.5265	477.5800	0.4776	9.286	0.0000	0.0000
2025/05/08	2030	07/08/2025	9.22 Call	Bond Future	1467.9900	1.4680	1554.8800	1.5549	5.919	0.0000	0.0000
2025/05/08	2030	07/08/2025	9.81 Call	Bond Future	3114.4500	3.1145	3233.4100	3.2334	3.820	0.0000	0.0000
2025/05/08	2030	07/08/2025	9.81 Put	Bond Future	136.3200	0.1363	119.5000	0.1195	12.339	0.0000	0.0000
2025/05/08	2030	06/11/2025	8.72 Put	Bond Future	1809.2500	1.8093	1720.1200	1.7201	4.926	0.0000	0.0000
2025/05/08	2030	06/11/2025	8.72 Call	Bond Future	762.7300	0.7627	812.2300	0.8122	6.490	0.0000	0.0000
2025/05/08	2030	06/11/2025	9.22 Put	Bond Future	989.0300	0.9890	929.3200	0.9293	6.037	0.0000	0.0000
2025/05/08	2030	06/11/2025	9.22 Call	Bond Future	1633.0300	1.6330	1711.9500	1.7120	4.833	0.0000	0.0000
2025/05/08	2030	06/11/2025	10.08 Call	Bond Future	3775.1500	3.7752	3890.0400	3.8900	3.043	0.0000	0.0000
2025/05/08	2030	06/11/2025	10.08 Put	Bond Future	306.8000	0.3068	283.0600	0.2831	7.738	0.0000	0.0000
2025/05/08	2030	06/11/2025		Bond Future	9.0283	98.6742	8.9872	98.8128	0.455	0.0000	0.0000
2025/05/08	2030	06/11/2025	9.54 Call	Bond Future	2356.9600	2.3570	2452.0200	2.4520	4.033	0.0000	0.0000
2025/05/08	2030	06/11/2025	9.54 Put	Bond Future	649.8900	0.6499	606.3200	0.6063	6.704	0.0000	0.0000
2025/05/08	2030	05/02/2026		Bond Future	9.1330	96.5113	9.0888	96.6529	0.485	0.0000	0.0000
2025/05/08	2030	05/02/2026	9.49 Call	Bond Future	2194.2600	2.1943	2280.5100	2.2805	3.931	0.0000	0.0000
2025/05/08	2030	05/02/2026	9.49 Put	Bond Future	1061.8200	1.0618	1006.4800	1.0065	5.212	0.0000	0.0000
2025/05/08	2030	07/05/2026		Bond Future	9.2693	98.2905	9.2214	98.4350	0.517	0.0000	0.0000
2025/05/08	2030	07/05/2026	9.39 Call	Bond Future	1901.3800	1.9014	1978.4100	1.9784	4.051	0.0000	0.0000
2025/05/08	2030	07/05/2026	9.39 Put	Bond Future	1538.4300	1.5384	1470.8900	1.4709	4.390	0.0000	0.0000
2025/05/08	2032	08/05/2025	9.40 Put	Bond Future	1550.0000	1.5500	1380.3300	1.3803	10.946	0.0000	0.0000
2025/05/08	2032	08/05/2025	9.40 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/08	2032	08/05/2025	9.90 Put	Bond Future	3.1300	0.0031	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/08	2032	08/05/2025	9.90 Call	Bond Future	817.1200	0.8171	983.6500	0.9837	20.380	0.0000	0.0000
2025/05/08	2032	08/05/2025	10.28 Call	Bond Future	2560.6700	2.5607	2730.3300	2.7303	6.626	0.0000	0.0000
2025/05/08	2032	08/05/2025	10.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2032	08/05/2025	9.42 Put	Bond Future	1453.9900	1.4540	1284.3100	1.2843	11.670	0.0000	0.0000
2025/05/08	2032	08/05/2025	9.42 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/08	2032	08/05/2025	9.92 Put	Bond Future	1.6300	0.0016	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/08	2032	08/05/2025	9.92 Call	Bond Future	908.6100	0.9086	1076.6400	1.0766	18.493	0.0000	0.0000
2025/05/08	2032	08/05/2025	10.97 Call	Bond Future	5626.0600	5.6261	5795.7200	5.7957	3.016	0.0000	0.0000
2025/05/08	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
2025/05/08	2032	08/05/2025		Bond Future	9.7260	93.6696	9.6900	93.8393	0.370	0.0000
2025/05/08	2032	08/05/2025	10.91 Call	Bond Future	5364.8100	5.3648	5534.4700	5.5345	3.162	0.0000
2025/05/08	2032	08/05/2025	10.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	2032	07/08/2025		Bond Future	9.8208	95.4742	9.7566	95.7674	0.653	0.0000
2025/05/08	2032	07/08/2025	12.01 Call	Bond Future	9348.6300	9.3486	9640.3500	9.6404	3.120	0.0000
2025/05/08	2032	07/08/2025	12.01 Put	Bond Future	5.7700	0.0058	4.2900	0.0043	25.650	0.0000
2025/05/08	2032	07/08/2025	9.40 Put	Bond Future	2437.3600	2.4374	2221.9300	2.2219	8.839	0.0000
2025/05/08	2032	07/08/2025	9.40 Call	Bond Future	492.2200	0.4922	569.9900	0.5700	15.800	0.0000
2025/05/08	2032	07/08/2025	9.90 Put	Bond Future	1118.2100	1.1182	984.9200	0.9849	11.920	0.0000
2025/05/08	2032	07/08/2025	9.90 Call	Bond Future	1478.9200	1.4789	1638.8300	1.6388	10.813	0.0000
2025/05/08	2032	07/08/2025	10.59 Call	Bond Future	3723.8100	3.7238	3969.4900	3.9695	6.598	0.0000
2025/05/08	2032	07/08/2025	10.59 Put	Bond Future	296.2700	0.2963	248.7500	0.2488	16.039	0.0000
2025/05/08	2032	06/11/2025	9.40 Put	Bond Future	3137.8200	3.1378	2927.6700	2.9277	6.697	0.0000
2025/05/08	2032	06/11/2025	9.40 Call	Bond Future	781.5500	0.7816	870.4600	0.8705	11.376	0.0000
2025/05/08	2032	06/11/2025	9.90 Put	Bond Future	1844.9200	1.8449	1694.4000	1.6944	8.159	0.0000
2025/05/08	2032	06/11/2025	9.90 Call	Bond Future	1734.4400	1.7344	1882.9800	1.8830	8.564	0.0000
2025/05/08	2032	06/11/2025	10.89 Call	Bond Future	4690.3900	4.6904	4930.7300	4.9307	5.124	0.0000
2025/05/08	2032	06/11/2025	10.89 Put	Bond Future	548.4400	0.5484	489.7200	0.4897	10.707	0.0000
2025/05/08	2032	06/11/2025		Bond Future	9.9250	93.1505	9.8574	93.4495	0.681	0.0000
2025/05/08	2032	06/11/2025	10.42 Call	Bond Future	3151.2700	3.1513	3355.0000	3.3550	6.465	0.0000
2025/05/08	2032	06/11/2025	10.42 Put	Bond Future	996.7000	0.9967	901.3700	0.9014	9.565	0.0000
2025/05/08	2032	05/02/2026		Bond Future	10.0516	94.8917	9.9802	95.1967	0.710	0.0000
2025/05/08	2032	05/02/2026	10.16 Call	Bond Future	2424.3900	2.4244	2590.0400	2.5900	6.833	0.0000
2025/05/08	2032	05/02/2026	10.16 Put	Bond Future	1963.1300	1.9631	1823.7300	1.8237	7.101	0.0000
2025/05/08	2032	07/05/2026		Bond Future	10.1938	92.4817	10.1184	92.7927	0.740	0.0000
2025/05/08	2032	07/05/2026	10.14 Call	Bond Future	2268.4800	2.2685	2423.3400	2.4233	6.827	0.0000
2025/05/08	2032	07/05/2026	10.14 Put	Bond Future	2490.2800	2.4903	2334.1300	2.3341	6.270	0.0000
2025/05/08	2033	08/05/2025		Bond Future	127.4812	127.4812	127.4637	127.4637	0.014	0.0000
2025/05/08	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	2033	08/05/2025	130.62 Put	Bond Future	3138.8500	3.1389	3156.2600	3.1563	0.555	0.0000
2025/05/08	2033	07/08/2025		Bond Future	129.9689	129.9689	129.8603	129.8603	0.084	0.0000
2025/05/08	2033	07/08/2025	128.65 Call	Bond Future	1318.9100	1.3189	1210.2500	1.2103	8.239	0.0000
2025/05/08	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	2033	06/11/2025		Bond Future	130.9619	130.9619	130.8515	130.8515	0.084	0.0000
2025/05/08	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	2033	06/11/2025	133.14 Put	Bond Future	2178.0900	2.1781	2288.5100	2.2885	5.070	0.0000
2025/05/08	2033	05/02/2026		Bond Future	133.4427	133.4427	133.3307	133.3307	0.084	0.0000
2025/05/08	2033	05/02/2026	132.88 Call	Bond Future	562.7400	0.5627	450.7400	0.4507	19.903	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
2025/05/08	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2033	07/05/2026		Bond Future	134.3663	134.3663	134.2530	134.2530	0.084	0.0000	0.0000
2025/05/08	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2033	07/05/2026	135.16 Put	Bond Future	793.7200	0.7937	907.0200	0.9070	14.275	0.0000	0.0000
2025/05/08	2037	08/05/2025	10.50 Put	Bond Future	4172.5100	4.1725	3910.8200	3.9108	6.272	0.0000	0.0000
2025/05/08	2037	08/05/2025	10.50 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2037	08/05/2025	11.00 Put	Bond Future	1236.7400	1.2367	968.5700	0.9686	21.684	0.0000	0.0000
2025/05/08	2037	08/05/2025	11.00 Call	Bond Future	6.4800	0.0065	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/08	2037	08/05/2025	11.46 Call	Bond Future	1358.0700	1.3581	1616.3200	1.6163	19.016	0.0000	0.0000
2025/05/08	2037	08/05/2025	11.46 Put	Bond Future	3.4400	0.0034	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/08	2037	08/05/2025	12.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2037	08/05/2025	12.55 Call	Bond Future	7046.4400	7.0464	7308.1300	7.3081	3.714	0.0000	0.0000
2025/05/08	2037	08/05/2025	13.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2037	08/05/2025	13.30 Call	Bond Future	10637.1000	10.6371	10898.7900	10.8988	2.460	0.0000	0.0000
2025/05/08	2037	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2037	08/05/2025	13.35 Call	Bond Future	10867.6600	10.8677	11129.3500	11.1294	2.408	0.0000	0.0000
2025/05/08	2037	08/05/2025		Bond Future	11.2164	84.8897	11.1700	85.1514	0.414	0.0000	0.0000
2025/05/08	2037	08/05/2025	12.25 Call	Bond Future	5537.9500	5.5380	5799.6400	5.7996	4.725	0.0000	0.0000
2025/05/08	2037	08/05/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2037	07/08/2025		Bond Future	11.3456	82.2644	11.2817	82.6176	0.563	0.0000	0.0000
2025/05/08	2037	07/08/2025	13.01 Call	Bond Future	8568.5300	8.5685	8907.7300	8.9077	3.959	0.0000	0.0000
2025/05/08	2037	07/08/2025	13.01 Put	Bond Future	76.7200	0.0767	62.6700	0.0627	18.313	0.0000	0.0000
2025/05/08	2037	07/08/2025	12.17 Call	Bond Future	4763.8100	4.7638	5058.6900	5.0587	6.190	0.0000	0.0000
2025/05/08	2037	07/08/2025	12.17 Put	Bond Future	393.4100	0.3934	335.0400	0.3350	14.837	0.0000	0.0000
2025/05/08	2037	07/08/2025	11.42 Call	Bond Future	1865.1100	1.8651	2056.1700	2.0562	10.244	0.0000	0.0000
2025/05/08	2037	07/08/2025	11.42 Put	Bond Future	1456.7900	1.4568	1294.6000	1.2946	11.133	0.0000	0.0000
2025/05/08	2037	07/08/2025	10.55 Put	Bond Future	4754.5400	4.7545	4441.4400	4.4414	6.585	0.0000	0.0000
2025/05/08	2037	07/08/2025	10.55 Call	Bond Future	202.7000	0.2027	242.8500	0.2429	19.808	0.0000	0.0000
2025/05/08	2037	07/08/2025	10.64 Put	Bond Future	4298.1400	4.2981	3996.4100	3.9964	7.020	0.0000	0.0000
2025/05/08	2037	07/08/2025	10.64 Call	Bond Future	278.5700	0.2786	330.0900	0.3301	18.494	0.0000	0.0000
2025/05/08	2037	07/08/2025	11.82 Call	Bond Future	3299.0700	3.2991	3554.4300	3.5544	7.740	0.0000	0.0000
2025/05/08	2037	07/08/2025	11.82 Put	Bond Future	743.0900	0.7431	645.2000	0.6452	13.173	0.0000	0.0000
2025/05/08	2037	07/08/2025	11.07 Call	Bond Future	933.5600	0.9336	1057.8100	1.0578	13.309	0.0000	0.0000
2025/05/08	2037	07/08/2025	11.07 Put	Bond Future	2471.8100	2.4718	2242.8100	2.2428	9.264	0.0000	0.0000
2025/05/08	2037	07/08/2025	10.34 Put	Bond Future	5900.3500	5.9004	5567.5300	5.5675	5.641	0.0000	0.0000
2025/05/08	2037	07/08/2025	10.34 Call	Bond Future	88.6700	0.0887	109.1000	0.1091	23.040	0.0000	0.0000
2025/05/08	2037	07/08/2025	10.50 Put	Bond Future	5017.4900	5.0175	4698.8000	4.6988	6.352	0.0000	0.0000
2025/05/08	2037	07/08/2025	10.50 Call	Bond Future	167.9700	0.1680	202.5300	0.2025	20.575	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
2025/05/08	2037	07/08/2025	11.00 Put	Bond Future	2725.3900	2.7254	2483.0800	2.4831	8.891	0.0000	0.0000
2025/05/08	2037	07/08/2025	11.00 Call	Bond Future	790.0500	0.7901	900.9900	0.9010	14.042	0.0000	0.0000
2025/05/08	2037	07/08/2025	11.83 Call	Bond Future	3338.7700	3.3388	3595.4900	3.5955	7.689	0.0000	0.0000
2025/05/08	2037	07/08/2025	11.83 Put	Bond Future	730.1200	0.7301	633.5900	0.6336	13.221	0.0000	0.0000
2025/05/08	2037	07/08/2025	11.45 Call	Bond Future	1960.4500	1.9605	2156.9500	2.1570	10.023	0.0000	0.0000
2025/05/08	2037	07/08/2025	11.45 Put	Bond Future	1388.2400	1.3882	1231.4900	1.2315	11.291	0.0000	0.0000
2025/05/08	2037	06/11/2025	10.50 Put	Bond Future	5934.7800	5.9348	5632.3000	5.6323	5.097	0.0000	0.0000
2025/05/08	2037	06/11/2025	10.50 Call	Bond Future	435.8800	0.4359	493.6200	0.4936	13.247	0.0000	0.0000
2025/05/08	2037	06/11/2025	11.00 Put	Bond Future	3799.9600	3.8000	3558.7200	3.5587	6.348	0.0000	0.0000
2025/05/08	2037	06/11/2025	11.00 Call	Bond Future	1188.5400	1.1885	1307.5200	1.3075	10.011	0.0000	0.0000
2025/05/08	2037	06/11/2025	12.16 Call	Bond Future	4717.0700	4.7171	4976.8900	4.9769	5.508	0.0000	0.0000
2025/05/08	2037	06/11/2025	12.16 Put	Bond Future	1123.2600	1.1233	1022.8600	1.0229	8.938	0.0000	0.0000
2025/05/08	2037	06/11/2025		Bond Future	11.4731	83.8476	11.4066	84.2078	0.580	0.0000	0.0000
2025/05/08	2037	06/11/2025	11.63 Call	Bond Future	2847.3100	2.8473	3050.2600	3.0503	7.128	0.0000	0.0000
2025/05/08	2037	06/11/2025	11.63 Put	Bond Future	2006.4000	2.0064	1849.1300	1.8491	7.838	0.0000	0.0000
2025/05/08	2037	05/02/2026	12.27 Call	Bond Future	4967.5900	4.9676	5218.3800	5.2184	5.049	0.0000	0.0000
2025/05/08	2037	05/02/2026	12.27 Put	Bond Future	1632.2600	1.6323	1515.7200	1.5157	7.140	0.0000	0.0000
2025/05/08	2037	05/02/2026	10.90 Put	Bond Future	5110.7200	5.1107	4851.1600	4.8512	5.079	0.0000	0.0000
2025/05/08	2037	05/02/2026	10.90 Call	Bond Future	1185.4600	1.1855	1293.2300	1.2932	9.091	0.0000	0.0000
2025/05/08	2037	05/02/2026		Bond Future	11.6194	81.1566	11.5501	81.5239	0.597	0.0000	0.0000
2025/05/08	2037	05/02/2026	11.20 Call	Bond Future	1782.5900	1.7826	1924.2000	1.9242	7.944	0.0000	0.0000
2025/05/08	2037	05/02/2026	11.20 Put	Bond Future	4039.7000	4.0397	3813.9800	3.8140	5.588	0.0000	0.0000
2025/05/08	2037	05/02/2026	11.86 Call	Bond Future	3587.1000	3.5871	3800.6900	3.8007	5.954	0.0000	0.0000
2025/05/08	2037	05/02/2026	11.86 Put	Bond Future	2330.8700	2.3309	2177.1300	2.1771	6.596	0.0000	0.0000
2025/05/08	2037	05/02/2026	11.36 Call	Bond Future	2162.2000	2.1622	2322.0800	2.3221	7.394	0.0000	0.0000
2025/05/08	2037	05/02/2026	11.36 Put	Bond Future	3548.1300	3.5481	3340.6800	3.3407	5.847	0.0000	0.0000
2025/05/08	2037	05/02/2026	10.65 Put	Bond Future	6156.4800	6.1565	5870.8300	5.8708	4.640	0.0000	0.0000
2025/05/08	2037	05/02/2026	10.65 Call	Bond Future	805.6600	0.8057	887.3400	0.8873	10.138	0.0000	0.0000
2025/05/08	2037	05/02/2026	12.73 Call	Bond Future	6665.3200	6.6653	6949.1900	6.9492	4.259	0.0000	0.0000
2025/05/08	2037	05/02/2026	12.73 Put	Bond Future	1086.8600	1.0869	1003.4000	1.0034	7.679	0.0000	0.0000
2025/05/08	2037	05/02/2026	11.40 Put	Bond Future	3433.5400	3.4335	3230.6100	3.2306	5.910	0.0000	0.0000
2025/05/08	2037	05/02/2026	11.40 Call	Bond Future	2263.4300	2.2634	2427.8300	2.4278	7.263	0.0000	0.0000
2025/05/08	2037	07/05/2026		Bond Future	11.7816	82.6516	11.7092	83.0260	0.614	0.0000	0.0000
2025/05/08	2037	07/05/2026	11.32 Call	Bond Future	2167.4800	2.1675	2316.6800	2.3167	6.884	0.0000	0.0000
2025/05/08	2037	07/05/2026	11.32 Put	Bond Future	4597.7800	4.5978	4372.6000	4.3726	4.898	0.0000	0.0000
2025/05/08	2038	08/05/2025		Bond Future	138.2581	138.2581	138.3604	138.3604	0.074	0.0000	0.0000
2025/05/08	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2038	08/05/2025	139.68 Put	Bond Future	1421.9300	1.4219	1319.6300	1.3196	7.194	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
2025/05/08	2038	07/08/2025		Bond Future	138.8216	138.8216	138.8525	138.8525	0.022	0.0000
2025/05/08	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/08	2038	07/08/2025	139.56 Put	Bond Future	738.4200	0.7384	707.5100	0.7075	4.186	0.0000
2025/05/08	2038	06/11/2025		Bond Future	141.5275	141.5275	141.5592	141.5592	0.022	0.0000
2025/05/08	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	2038	06/11/2025	143.88 Put	Bond Future	2352.5100	2.3525	2320.8200	2.3208	1.347	0.0000
2025/05/08	2038	05/02/2026		Bond Future	142.0320	142.0320	142.0652	142.0652	0.023	0.0000
2025/05/08	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	2038	05/02/2026	143.20 Put	Bond Future	1167.9800	1.1680	1134.7600	1.1348	2.844	0.0000
2025/05/08	2038	07/05/2026		Bond Future	144.6863	144.6863	144.7208	144.7208	0.024	0.0000
2025/05/08	2038	07/05/2026	144.53 Call	Bond Future	156.3000	0.1563	190.8400	0.1908	22.099	0.0000
2025/05/08	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	2040	08/05/2025	13.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	2040	08/05/2025	13.43 Call	Bond Future	9542.7400	9.5427	9730.8400	9.7308	1.971	0.0000
2025/05/08	2040	08/05/2025	12.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	2040	08/05/2025	12.75 Call	Bond Future	6066.8700	6.0669	6254.9700	6.2550	3.100	0.0000
2025/05/08	2040	08/05/2025	13.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	2040	08/05/2025	13.50 Call	Bond Future	9886.3800	9.8864	10074.4800	10.0745	1.903	0.0000
2025/05/08	2040	08/05/2025		Bond Future	11.6715	83.9261	11.6400	84.1142	0.270	0.0000
2025/05/08	2040	08/05/2025	12.63 Call	Bond Future	5426.5900	5.4266	5614.6900	5.6147	3.466	0.0000
2025/05/08	2040	08/05/2025	12.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	2040	07/08/2025		Bond Future	11.8074	81.0316	11.7486	81.3760	0.497	0.0000
2025/05/08	2040	07/08/2025	13.29 Call	Bond Future	8133.3700	8.1334	8457.6900	8.4577	3.988	0.0000
2025/05/08	2040	07/08/2025	13.29 Put	Bond Future	124.0400	0.1240	103.9100	0.1039	16.229	0.0000
2025/05/08	2040	07/08/2025	12.60 Call	Bond Future	4893.2200	4.8932	5176.3700	5.1764	5.787	0.0000
2025/05/08	2040	07/08/2025	12.60 Put	Bond Future	452.9000	0.4529	391.6000	0.3916	13.535	0.0000
2025/05/08	2040	07/08/2025	11.00 Put	Bond Future	5142.3100	5.1423	4835.1800	4.8352	5.973	0.0000
2025/05/08	2040	07/08/2025	11.00 Call	Bond Future	207.3300	0.2073	244.6500	0.2447	18.000	0.0000
2025/05/08	2040	07/08/2025	11.70 Put	Bond Future	2059.3600	2.0594	1866.8400	1.8668	9.349	0.0000
2025/05/08	2040	07/08/2025	11.70 Call	Bond Future	1428.0800	1.4281	1580.0100	1.5800	10.639	0.0000
2025/05/08	2040	07/08/2025	12.40 Call	Bond Future	4004.5200	4.0045	4266.7900	4.2668	6.549	0.0000
2025/05/08	2040	07/08/2025	12.40 Put	Bond Future	648.9500	0.6490	566.7700	0.5668	12.664	0.0000
2025/05/08	2040	07/08/2025	11.10 Put	Bond Future	4595.8000	4.5958	4300.7900	4.3008	6.419	0.0000
2025/05/08	2040	07/08/2025	11.10 Call	Bond Future	296.1300	0.2961	345.5700	0.3456	16.695	0.0000
2025/05/08	2040	07/08/2025	10.80 Put	Bond Future	6321.2600	6.3213	5996.3200	5.9963	5.140	0.0000
2025/05/08	2040	07/08/2025	10.80 Call	Bond Future	94.3600	0.0944	113.8700	0.1139	20.676	0.0000
2025/05/08	2040	07/08/2025	11.40 Put	Bond Future	3159.0100	3.1590	2910.9000	2.9109	7.854	0.0000
2025/05/08	2040	07/08/2025	11.40 Call	Bond Future	723.7500	0.7238	820.0900	0.8201	13.311	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	
2025/05/08	2040	07/08/2025	12.00 Call	Bond Future	2399.5300	2.3995	2605.0400	2.6050	8.565	0.0000	0.0000
2025/05/08	2040	07/08/2025	12.00 Put	Bond Future	1285.0000	1.2850	1146.0600	1.1461	10.812	0.0000	0.0000
2025/05/08	2040	06/11/2025		Bond Future	11.9410	82.5910	11.8800	82.9423	0.511	0.0000	0.0000
2025/05/08	2040	06/11/2025	11.84 Call	Bond Future	2226.4000	2.2264	2391.4200	2.3914	7.412	0.0000	0.0000
2025/05/08	2040	06/11/2025	11.84 Put	Bond Future	2808.9000	2.8089	2622.6600	2.6227	6.630	0.0000	0.0000
2025/05/08	2040	05/02/2026	13.23 Call	Bond Future	7176.2700	7.1763	7453.3700	7.4534	3.861	0.0000	0.0000
2025/05/08	2040	05/02/2026	13.23 Put	Bond Future	1157.0800	1.1571	1076.0200	1.0760	7.006	0.0000	0.0000
2025/05/08	2040	05/02/2026	11.82 Put	Bond Future	3842.4200	3.8424	3638.6100	3.6386	5.304	0.0000	0.0000
2025/05/08	2040	05/02/2026	11.82 Call	Bond Future	2289.4000	2.2894	2443.7500	2.4438	6.742	0.0000	0.0000
2025/05/08	2040	05/02/2026		Bond Future	12.0926	79.6259	12.0290	79.9841	0.526	0.0000	0.0000
2025/05/08	2040	05/02/2026	11.49 Call	Bond Future	1510.2400	1.5102	1628.0700	1.6281	7.802	0.0000	0.0000
2025/05/08	2040	05/02/2026	11.49 Put	Bond Future	5004.7400	5.0047	4764.4100	4.7644	4.802	0.0000	0.0000
2025/05/08	2040	07/05/2026		Bond Future	12.2584	81.0922	12.1922	81.4573	0.540	0.0000	0.0000
2025/05/08	2040	07/05/2026	11.67 Call	Bond Future	2045.6100	2.0456	2179.2000	2.1792	6.531	0.0000	0.0000
2025/05/08	2040	07/05/2026	11.67 Put	Bond Future	5379.4800	5.3795	5147.9600	5.1480	4.304	0.0000	0.0000
2025/05/08	2044	08/05/2025	10.85 Put	Bond Future	6824.2300	6.8242	6544.5800	6.5446	4.098	0.0000	0.0000
2025/05/08	2044	08/05/2025	10.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2044	08/05/2025	11.76 Call	Bond Future	28.4900	0.0285	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/08	2044	08/05/2025	11.76 Put	Bond Future	946.1700	0.9462	638.0300	0.6380	32.567	0.0000	0.0000
2025/05/08	2044	08/05/2025	11.35 Put	Bond Future	3492.9400	3.4929	3213.2900	3.2133	8.006	0.0000	0.0000
2025/05/08	2044	08/05/2025	11.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2044	08/05/2025	Put	Bond Future	21063.7300	21.0637	20784.0800	20.7841	1.328	0.0000	0.0000
2025/05/08	2044	08/05/2025	12.40 Call	Bond Future	2842.2500	2.8423	3121.9000	3.1219	9.839	0.0000	0.0000
2025/05/08	2044	08/05/2025	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2044	08/05/2025	11.65 Call	Bond Future	2.3500	0.0024	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/08	2044	08/05/2025	11.65 Put	Bond Future	1597.6800	1.5977	1315.6800	1.3157	17.651	0.0000	0.0000
2025/05/08	2044	08/05/2025	10.92 Put	Bond Future	6344.6700	6.3447	6065.0200	6.0650	4.408	0.0000	0.0000
2025/05/08	2044	08/05/2025	10.92 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2044	08/05/2025		Bond Future	11.9115	78.9363	11.8650	79.2159	0.390	0.0000	0.0000
2025/05/08	2044	08/05/2025	12.72 Call	Bond Future	4611.4500	4.6115	4891.1000	4.8911	6.064	0.0000	0.0000
2025/05/08	2044	08/05/2025	12.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	2044	07/08/2025		Bond Future	12.0460	76.0709	11.9873	76.4175	0.487	0.0000	0.0000
2025/05/08	2044	07/08/2025	13.34 Call	Bond Future	7243.9500	7.2440	7559.4800	7.5595	4.356	0.0000	0.0000
2025/05/08	2044	07/08/2025	13.34 Put	Bond Future	211.0200	0.2110	179.9400	0.1799	14.728	0.0000	0.0000
2025/05/08	2044	07/08/2025	11.85 Call	Bond Future	1273.7200	1.2737	1411.1200	1.4111	10.787	0.0000	0.0000
2025/05/08	2044	07/08/2025	11.85 Put	Bond Future	2441.4400	2.4414	2232.2300	2.2322	8.569	0.0000	0.0000
2025/05/08	2044	07/08/2025	11.30 Put	Bond Future	4902.1500	4.9022	4603.4700	4.6035	6.093	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
2025/05/08	2044	07/08/2025	11.30 Call	Bond Future	297.6000	0.2976	345.5300	0.3455	16.106	0.0000
2025/05/08	2044	07/08/2025	10.63 Put	Bond Future	9148.4700	9.1485	8805.6600	8.8057	3.747	0.0000
2025/05/08	2044	07/08/2025	10.63 Call	Bond Future	14.8400	0.0148	18.6400	0.0186	25.606	0.0000
2025/05/08	2044	07/08/2025	12.20 Call	Bond Future	2351.0300	2.3510	2549.9500	2.5500	8.461	0.0000
2025/05/08	2044	07/08/2025	12.20 Put	Bond Future	1453.3600	1.4534	1305.6700	1.3057	10.162	0.0000
2025/05/08	2044	06/11/2025	12.20 Call	Bond Future	2635.2300	2.6352	2817.4300	2.8174	6.914	0.0000
2025/05/08	2044	06/11/2025	12.20 Put	Bond Future	2507.5100	2.5075	2336.2500	2.3363	6.830	0.0000
2025/05/08	2044	06/11/2025		Bond Future	12.1779	77.5349	12.1169	77.8884	0.500	0.0000
2025/05/08	2044	06/11/2025	11.88 Call	Bond Future	1714.3400	1.7143	1854.7200	1.8547	8.189	0.0000
2025/05/08	2044	06/11/2025	11.88 Put	Bond Future	3468.1900	3.4682	3255.1100	3.2551	6.144	0.0000
2025/05/08	2044	05/02/2026		Bond Future	12.3266	74.6004	12.2631	74.9608	0.514	0.0000
2025/05/08	2044	05/02/2026	11.56 Call	Bond Future	1276.6900	1.2767	1379.7800	1.3798	8.075	0.0000
2025/05/08	2044	05/02/2026	11.56 Put	Bond Future	5828.9800	5.8290	5571.6600	5.5717	4.414	0.0000
2025/05/08	2044	07/05/2026		Bond Future	12.4880	75.9740	12.4220	76.3414	0.529	0.0000
2025/05/08	2044	07/05/2026	11.80 Call	Bond Future	1861.6300	1.8616	1987.0800	1.9871	6.739	0.0000
2025/05/08	2044	07/05/2026	11.80 Put	Bond Future	5839.3900	5.8394	5597.4800	5.5975	4.143	0.0000
2025/05/08	2046	08/05/2025		Bond Future	118.1611	118.1611	117.9259	117.9259	0.199	0.0000
2025/05/08	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	2046	08/05/2025	121.97 Put	Bond Future	3808.9200	3.8089	4044.0900	4.0441	6.174	0.0000
2025/05/08	2046	07/08/2025		Bond Future	120.4670	120.4670	120.0506	120.0506	0.346	0.0000
2025/05/08	2046	07/08/2025	118.69 Call	Bond Future	1776.9600	1.7770	1360.5900	1.3606	23.432	0.0000
2025/05/08	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	2046	06/11/2025		Bond Future	120.5517	120.5517	120.1278	120.1278	0.352	0.0000
2025/05/08	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	2046	06/11/2025	125.41 Put	Bond Future	4858.2900	4.8583	5282.2500	5.2823	8.727	0.0000
2025/05/08	2046	05/02/2026		Bond Future	122.8347	122.8347	122.4031	122.4031	0.351	0.0000
2025/05/08	2046	05/02/2026	121.65 Call	Bond Future	1184.7300	1.1847	753.0700	0.7531	36.435	0.0000
2025/05/08	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	2046	07/05/2026		Bond Future	122.8219	122.8219	122.3831	122.3831	0.357	0.0000
2025/05/08	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	2046	07/05/2026	124.95 Put	Bond Future	2128.1300	2.1281	2566.9000	2.5669	20.618	0.0000
2025/05/08	2050	08/05/2025		Bond Future	119.3369	119.3369	119.0703	119.0703	0.223	0.0000
2025/05/08	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	2050	08/05/2025	121.16 Put	Bond Future	1823.0700	1.8231	2089.7000	2.0897	14.625	0.0000
2025/05/08	2050	07/08/2025		Bond Future	119.2875	119.2875	118.8173	118.8173	0.394	0.0000
2025/05/08	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	2050	07/08/2025	119.89 Put	Bond Future	602.4800	0.6025	1072.7300	1.0727	78.052	0.0000
2025/05/08	2050	06/11/2025		Bond Future	121.6127	121.6127	121.1335	121.1335	0.394	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
2025/05/08	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/08	2050	06/11/2025	124.42 Put	Bond Future	2807.3500	2.8074	3286.5500	3.2866	17.069	0.0000
2025/05/08	2050	05/02/2026		Bond Future	121.4923	121.4923	121.0049	121.0049	0.401	0.0000
2025/05/08	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	2050	05/02/2026	122.82 Put	Bond Future	1327.6700	1.3277	1815.0700	1.8151	36.711	0.0000
2025/05/08	2050	07/05/2026		Bond Future	123.7628	123.7628	123.2667	123.2667	0.401	0.0000
2025/05/08	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	2050	07/05/2026	124.07 Put	Bond Future	307.2100	0.3072	803.3100	0.8033	161.486	0.0000
2025/05/08	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/08	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/08	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/08	AL37	08/05/2025		Index Future	1106.5940	1106.5940	1107.8320	1107.8320	0.112	0.0000
2025/05/08	AL37	07/08/2025		Index Future	1127.9130	1127.9130	1130.3950	1130.3950	0.220	0.0000
2025/05/08	AL37	06/11/2025		Index Future	1149.6300	1149.6300	1152.1620	1152.1620	0.220	0.0000
2025/05/08	AL37	05/02/2026		Index Future	1171.1480	1171.1480	1173.7320	1173.7320	0.221	0.0000
2025/05/08	AL37	07/05/2026		Index Future	1192.7980	1192.7980	1195.4340	1195.4340	0.221	0.0000
2025/05/08	AL7T	08/05/2025		Index Future	1301.4850	1301.4850	1305.4120	1305.4120	0.302	0.0000
2025/05/08	AL7T	07/08/2025		Index Future	1326.5590	1326.5590	1286.9730	1286.9730	2.984	0.0000
2025/05/08	AL7T	06/11/2025		Index Future	1352.1010	1352.1010	1311.7560	1311.7560	2.984	0.0000
2025/05/08	AL7T	05/02/2026		Index Future	1377.4090	1377.4090	1336.3140	1336.3140	2.984	0.0000
2025/05/08	AL7T	07/05/2026		Index Future	1402.8720	1402.8720	1361.0210	1361.0210	2.983	0.0000
2025/05/08	ALBI	08/05/2025		Index Future	1115.5910	1115.5910	1117.9880	1117.9880	0.215	0.0000
2025/05/08	ALBI	07/08/2025		Index Future	1137.0830	1137.0830	1119.5340	1119.5340	1.543	0.0000
2025/05/08	ALBI	06/11/2025		Index Future	1158.9770	1158.9770	1141.0920	1141.0920	1.543	0.0000
2025/05/08	ALBI	05/02/2026		Index Future	1180.6700	1180.6700	1162.4550	1162.4550	1.543	0.0000
2025/05/08	ALBI	07/05/2026		Index Future	1202.4960	1202.4960	1183.9480	1183.9480	1.542	0.0000
2025/05/08	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/08	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/08	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/08	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/08	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/08	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/05/08	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/08	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/08	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/08	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/08	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/08	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/08	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/05/08	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	ES33	08/05/2025		Bond Future	11.3866	80.6012	11.3350	80.8369	0.453	0.0000	0.0000
2025/05/08	ES33	08/05/2025	12.73 Call	Bond Future	5829.2500	5.8293	6064.8900	6.0649	4.042	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/05/08	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	ES33	07/08/2025		Bond Future	11.5354	82.1741	11.4710	82.4611	0.559	0.0000
2025/05/08	ES33	07/08/2025	13.56 Call	Bond Future	8369.5200	8.3695	8656.5200	8.6565	3.429	0.0000
2025/05/08	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	ES33	06/11/2025		Bond Future	11.6992	79.9798	11.6317	80.2725	0.577	0.0000
2025/05/08	ES33	06/11/2025	12.01 Call	Bond Future	1329.5300	1.3295	1622.2700	1.6223	22.018	0.0000
2025/05/08	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	ES33	05/02/2026		Bond Future	11.8897	81.4933	11.8188	81.7920	0.597	0.0000
2025/05/08	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	ES33	05/02/2026	11.49 Put	Bond Future	1702.1400	1.7021	1403.5200	1.4035	17.544	0.0000
2025/05/08	ES33	07/05/2026		Bond Future	12.0922	79.2190	12.0177	79.5235	0.616	0.0000
2025/05/08	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	ES33	07/05/2026	11.69 Put	Bond Future	1661.5100	1.6615	1357.0100	1.3570	18.327	0.0000
2025/05/08	ES42	08/05/2025		Bond Future	12.1115	74.6514	12.0800	74.8297	0.260	0.0000
2025/05/08	ES42	08/05/2025	13.25 Call	Bond Future	6020.5300	6.0205	6198.7800	6.1988	2.961	0.0000
2025/05/08	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	ES42	07/08/2025		Bond Future	12.2469	76.1082	12.1882	76.4349	0.479	0.0000
2025/05/08	ES42	07/08/2025	13.79 Call	Bond Future	7836.0500	7.8361	8162.7400	8.1627	4.169	0.0000
2025/05/08	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	ES42	06/11/2025		Bond Future	12.3914	73.3263	12.3304	73.6594	0.492	0.0000
2025/05/08	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	325.5400	0.3255	100.000	0.0000
2025/05/08	ES42	06/11/2025	12.39 Put	Bond Future	7.6200	0.0076	0.0000	0.0000	(100.000)	0.0000
2025/05/08	ES42	05/02/2026		Bond Future	12.5495	74.7128	12.4860	75.0526	0.506	0.0000
2025/05/08	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	ES42	05/02/2026	11.85 Put	Bond Future	3886.9600	3.8870	3547.1100	3.5471	8.743	0.0000
2025/05/08	ES42	07/05/2026		Bond Future	12.7208	71.8422	12.6547	72.1887	0.520	0.0000
2025/05/08	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	ES42	07/05/2026	12.20 Put	Bond Future	2799.1700	2.7992	2452.7300	2.4527	12.377	0.0000
2025/05/08	GOVI	08/05/2025		GOVI	1099.5740	1099.5740	1101.8720	1101.8720	0.209	0.0000
2025/05/08	GOVI	08/05/2025	1,022.00 Call	GOVI	775740.0000	77.5740	798720.0000	79.8720	2.962	0.0000
2025/05/08	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	GOVI	07/08/2025		GOVI	1120.7580	1120.7580	1124.3520	1124.3520	0.321	0.0000
2025/05/08	GOVI	07/08/2025	1,011.00 Call	GOVI	1097580.0000	109.7580	1133520.0000	113.3520	3.274	0.0000
2025/05/08	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	GOVI	06/11/2025		GOVI	1142.3380	1142.3380	1146.0030	1146.0030	0.321	0.0000
2025/05/08	GOVI	06/11/2025	1,112.00 Call	GOVI	303380.0000	30.3380	340030.0000	34.0030	12.081	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
2025/05/08	GOVI	06/11/2025	1,112. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	GOVI	05/02/2026		GOVI		1163.7190	1163.7190	1167.4580	1167.4580	0.321	0.0000	0.0000
2025/05/08	GOVI	05/02/2026	1,150. Call 00	GOVI		137190.0000	13.7190	174580.0000	17.4580	27.254	0.0000	0.0000
2025/05/08	GOVI	05/02/2026	1,150. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	GOVI	07/05/2026		GOVI		1185.2320	1185.2320	1189.0440	1189.0440	0.322	0.0000	0.0000
2025/05/08	GOVI	07/05/2026	1,177. Call 00	GOVI		82320.0000	8.2320	120440.0000	12.0440	46.307	0.0000	0.0000
2025/05/08	GOVI	07/05/2026	1,177. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/05/08	IGOV	08/05/2025		Index Future		374.6580	374.6580	374.3390	374.3390	0.085	0.0000	0.0000
2025/05/08	IGOV	07/08/2025		Index Future		381.9690	381.9690	381.4250	381.4250	0.142	0.0000	0.0000
2025/05/08	IGOV	06/11/2025		Index Future		389.4150	389.4150	388.8610	388.8610	0.142	0.0000	0.0000
2025/05/08	IGOV	05/02/2026		Index Future		396.7940	396.7940	396.2310	396.2310	0.142	0.0000	0.0000
2025/05/08	IGOV	07/05/2026		Index Future		404.2170	404.2170	403.6450	403.6450	0.142	0.0000	0.0000
2025/05/08	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/05/08	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/05/08	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/05/08	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/05/08	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/05/08	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/05/08	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/05/08	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/05/08	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/05/08	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/05/08	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/05/08	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/05/08	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/05/08	JBAF	18/06/2025		Jibar Tradeable Future		8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/05/08	JBAF	17/09/2025		Jibar Tradeable Future		8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/05/08	JBAF	17/12/2025		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/08	JBAF	18/03/2026		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/08	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
2025/05/08	R033	08/05/2025		Bond Future	9.8510	101.9569	9.7950	102.2615	0.569	0.0000
2025/05/08	R033	08/05/2025	10.33 Call	Bond Future	2555.0300	2.5550	2859.5800	2.8596	11.920	0.0000
2025/05/08	R033	08/05/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	R033	07/08/2025		Bond Future	9.9461	103.9212	9.8926	104.2039	0.538	0.0000
2025/05/08	R033	07/08/2025	10.33 Call	Bond Future	2692.0300	2.6920	2889.8100	2.8898	7.347	0.0000
2025/05/08	R033	07/08/2025	10.33 Put	Bond Future	693.4400	0.6934	608.5400	0.6085	12.243	0.0000
2025/05/08	R033	06/11/2025		Bond Future	10.0497	100.8772	9.9935	101.1656	0.559	0.0000
2025/05/08	R033	06/11/2025	10.33 Call	Bond Future	2869.9200	2.8699	3045.5200	3.0455	6.119	0.0000
2025/05/08	R033	06/11/2025	10.33 Put	Bond Future	1448.1400	1.4481	1335.3800	1.3354	7.787	0.0000
2025/05/08	R033	05/02/2026		Bond Future	10.1738	102.7626	10.1146	103.0568	0.582	0.0000
2025/05/08	R033	05/02/2026	10.49 Call	Bond Future	3393.4200	3.3934	3570.4900	3.5705	5.218	0.0000
2025/05/08	R033	05/02/2026	10.49 Put	Bond Future	1840.5900	1.8406	1723.4800	1.7235	6.363	0.0000
2025/05/08	R033	07/05/2026		Bond Future	10.3120	99.6137	10.2497	99.9137	0.605	0.0000
2025/05/08	R033	07/05/2026	10.38 Call	Bond Future	2948.0400	2.9480	3106.5100	3.1065	5.375	0.0000
2025/05/08	R033	07/05/2026	10.38 Put	Bond Future	2622.5300	2.6225	2481.0800	2.4811	5.394	0.0000
2025/05/08	R035	08/05/2025	10.08 Put	Bond Future	3084.5800	3.0846	2826.7000	2.8267	8.360	0.0000
2025/05/08	R035	08/05/2025	10.08 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	R035	08/05/2025	10.58 Put	Bond Future	367.0400	0.3670	0.0000	0.0000	(100.000)	0.0000
2025/05/08	R035	08/05/2025	10.58 Call	Bond Future	137.1200	0.1371	27.9600	0.0280	79.609	0.0000
2025/05/08	R035	08/05/2025	11.01 Call	Bond Future	2131.1000	2.1311	2388.9600	2.3890	12.100	0.0000
2025/05/08	R035	08/05/2025	11.01 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/05/08	R035	08/05/2025	11.70 Call	Bond Future	5747.0000	5.7470	6004.8800	6.0049	4.487	0.0000
2025/05/08	R035	08/05/2025	11.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	R035	08/05/2025	10.95 Call	Bond Future	1806.8600	1.8069	2064.5900	2.0646	14.264	0.0000
2025/05/08	R035	08/05/2025	10.95 Put	Bond Future	0.1500	0.0002	0.0000	0.0000	(100.000)	0.0000
2025/05/08	R035	08/05/2025	10.44 Put	Bond Future	1027.3300	1.0273	759.2800	0.7593	26.092	0.0000
2025/05/08	R035	08/05/2025	10.44 Call	Bond Future	10.1700	0.0102	0.0000	0.0000	(100.000)	0.0000
2025/05/08	R035	08/05/2025	13.35 Call	Bond Future	13602.3300	13.6023	13860.2100	13.8602	1.896	0.0000
2025/05/08	R035	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	R035	08/05/2025	12.70 Call	Bond Future	10634.1300	10.6341	10892.0100	10.8920	2.425	0.0000
2025/05/08	R035	08/05/2025	12.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	R035	08/05/2025	11.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	R035	08/05/2025	11.46 Call	Bond Future	4512.7500	4.5128	4770.6300	4.7706	5.714	0.0000
2025/05/08	R035	08/05/2025		Bond Future	10.6212	91.2801	10.5750	91.5380	0.435	0.0000
2025/05/08	R035	08/05/2025	11.78 Call	Bond Future	6152.9900	6.1530	6410.8700	6.4109	4.191	0.0000
2025/05/08	R035	08/05/2025	11.78 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	R035	07/08/2025		Bond Future	10.7323	93.0387	10.6580	93.4442	0.692	0.0000
2025/05/08	R035	07/08/2025	12.65 Call	Bond Future	9697.5700	9.6976	10095.8700	10.0959	4.107	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
2025/05/08	R035	07/08/2025	12.65 Put	Bond Future	30.6300	0.0306	23.4200	0.0234	23.539	0.0000	0.0000
2025/05/08	R035	07/08/2025	10.08 Put	Bond Future	3969.2000	3.9692	3632.1200	3.6321	8.492	0.0000	0.0000
2025/05/08	R035	07/08/2025	10.08 Call	Bond Future	320.2800	0.3203	388.7100	0.3887	21.366	0.0000	0.0000
2025/05/08	R035	07/08/2025	10.58 Put	Bond Future	2026.0800	2.0261	1792.4100	1.7924	11.533	0.0000	0.0000
2025/05/08	R035	07/08/2025	10.58 Call	Bond Future	1191.8000	1.1918	1363.6400	1.3636	14.419	0.0000	0.0000
2025/05/08	R035	07/08/2025	11.34 Call	Bond Future	3789.9700	3.7900	4105.5000	4.1055	8.325	0.0000	0.0000
2025/05/08	R035	07/08/2025	11.34 Put	Bond Future	561.5800	0.5616	471.6000	0.4716	16.023	0.0000	0.0000
2025/05/08	R035	07/08/2025	11.30 Call	Bond Future	3625.5300	3.6255	3935.5000	3.9355	8.550	0.0000	0.0000
2025/05/08	R035	07/08/2025	11.30 Put	Bond Future	604.7200	0.6047	509.1800	0.5092	15.799	0.0000	0.0000
2025/05/08	R035	06/11/2025	9.91 Put	Bond Future	5657.4900	5.6575	5313.2500	5.3133	6.085	0.0000	0.0000
2025/05/08	R035	06/11/2025	9.91 Call	Bond Future	438.4400	0.4384	507.7600	0.5078	15.811	0.0000	0.0000
2025/05/08	R035	06/11/2025	10.41 Put	Bond Future	3598.0300	3.5980	3325.8700	3.3259	7.564	0.0000	0.0000
2025/05/08	R035	06/11/2025	10.41 Call	Bond Future	1191.8300	1.1918	1333.2300	1.3332	11.864	0.0000	0.0000
2025/05/08	R035	06/11/2025	11.43 Call	Bond Future	4196.7400	4.1967	4486.0200	4.4860	6.893	0.0000	0.0000
2025/05/08	R035	06/11/2025	11.43 Put	Bond Future	1204.4200	1.2044	1080.1400	1.0801	10.319	0.0000	0.0000
2025/05/08	R035	06/11/2025	11.95 Call	Bond Future	6233.0700	6.2331	6571.5800	6.5716	5.431	0.0000	0.0000
2025/05/08	R035	06/11/2025	11.95 Put	Bond Future	653.5400	0.6535	578.4900	0.5785	11.484	0.0000	0.0000
2025/05/08	R035	06/11/2025	11.45 Call	Bond Future	4270.8800	4.2709	4562.4300	4.5624	6.826	0.0000	0.0000
2025/05/08	R035	06/11/2025	11.45 Put	Bond Future	1177.0600	1.1771	1055.0500	1.0551	10.366	0.0000	0.0000
2025/05/08	R035	06/11/2025	10.95 Put	Bond Future	2062.2200	2.0622	1874.7200	1.8747	9.092	0.0000	0.0000
2025/05/08	R035	06/11/2025	10.95 Call	Bond Future	2569.0800	2.5691	2795.1400	2.7951	8.799	0.0000	0.0000
2025/05/08	R035	06/11/2025	10.08 Put	Bond Future	4888.8700	4.8889	4566.9400	4.5669	6.585	0.0000	0.0000
2025/05/08	R035	06/11/2025	10.08 Call	Bond Future	638.9900	0.6390	730.6200	0.7306	14.340	0.0000	0.0000
2025/05/08	R035	06/11/2025	10.58 Put	Bond Future	3039.5500	3.0396	2794.5500	2.7946	8.060	0.0000	0.0000
2025/05/08	R035	06/11/2025	10.58 Call	Bond Future	1564.1200	1.5641	1732.6800	1.7327	10.777	0.0000	0.0000
2025/05/08	R035	06/11/2025	11.67 Call	Bond Future	5110.3900	5.1104	5424.8800	5.4249	6.154	0.0000	0.0000
2025/05/08	R035	06/11/2025	11.67 Put	Bond Future	910.6500	0.9107	811.5800	0.8116	10.879	0.0000	0.0000
2025/05/08	R035	06/11/2025	10.44 Put	Bond Future	3494.1300	3.4941	3226.7300	3.2267	7.653	0.0000	0.0000
2025/05/08	R035	06/11/2025	10.44 Call	Bond Future	1253.1200	1.2531	1399.2800	1.3993	11.664	0.0000	0.0000
2025/05/08	R035	06/11/2025	10.94 Put	Bond Future	2084.5100	2.0845	1895.5200	1.8955	9.066	0.0000	0.0000
2025/05/08	R035	06/11/2025	10.94 Call	Bond Future	2538.5700	2.5386	2763.1400	2.7631	8.846	0.0000	0.0000
2025/05/08	R035	06/11/2025	11.99 Call	Bond Future	6397.2500	6.3973	6738.7400	6.7387	5.338	0.0000	0.0000
2025/05/08	R035	06/11/2025	11.99 Put	Bond Future	623.1000	0.6231	551.0300	0.5510	11.566	0.0000	0.0000
2025/05/08	R035	06/11/2025		Bond Future	10.8543	90.3243	10.7768	90.7378	0.714	0.0000	0.0000
2025/05/08	R035	06/11/2025	11.20 Call	Bond Future	3378.5000	3.3785	3639.5100	3.6395	7.726	0.0000	0.0000
2025/05/08	R035	06/11/2025	11.20 Put	Bond Future	1565.2200	1.5652	1412.6700	1.4127	9.746	0.0000	0.0000
2025/05/08	R035	05/02/2026	10.44 Put	Bond Future	4340.9400	4.3409	4062.6100	4.0626	6.412	0.0000	0.0000
2025/05/08	R035	05/02/2026	10.44 Call	Bond Future	1390.0400	1.3900	1533.3600	1.5334	10.310	0.0000	0.0000
2025/05/08	R035	05/02/2026	10.94 Put	Bond Future	2865.0400	2.8650	2653.3600	2.6534	7.388	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	
2025/05/08	R035	05/02/2026	10.94 Call	Bond Future	2568.9700	2.5690	2778.9400	2.7789	8.173	0.0000	0.0000
2025/05/08	R035	05/02/2026	12.44 Call	Bond Future	7809.1500	7.8092	8159.6700	8.1597	4.489	0.0000	0.0000
2025/05/08	R035	05/02/2026	12.44 Put	Bond Future	737.1100	0.7371	665.9800	0.6660	9.650	0.0000	0.0000
2025/05/08	R035	05/02/2026		Bond Future	10.9970	92.0130	10.9159	92.4346	0.737	0.0000	0.0000
2025/05/08	R035	05/02/2026	10.79 Call	Bond Future	2173.8100	2.1738	2364.1100	2.3641	8.754	0.0000	0.0000
2025/05/08	R035	05/02/2026	10.79 Put	Bond Future	3255.3800	3.2554	3024.0300	3.0240	7.107	0.0000	0.0000
2025/05/08	R035	07/05/2026		Bond Future	11.1449	89.2053	11.0601	89.6351	0.761	0.0000	0.0000
2025/05/08	R035	07/05/2026	10.86 Call	Bond Future	2417.4400	2.4174	2608.1400	2.6081	7.889	0.0000	0.0000
2025/05/08	R035	07/05/2026	10.86 Put	Bond Future	3872.4000	3.8724	3633.3500	3.6334	6.173	0.0000	0.0000
2025/05/08	R038	08/05/2025		Bond Future	11.2564	98.6896	11.2050	99.0290	0.456	0.0000	0.0000
2025/05/08	R038	08/05/2025	11.24 Call	Bond Future	248.1000	0.2481	231.5000	0.2315	6.691	0.0000	0.0000
2025/05/08	R038	08/05/2025	11.24 Put	Bond Future	356.0400	0.3560	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/08	R038	07/08/2025		Bond Future	11.3830	100.5908	11.3244	100.9707	0.516	0.0000	0.0000
2025/05/08	R038	07/08/2025	11.24 Call	Bond Future	1413.2400	1.4132	1572.4500	1.5725	11.266	0.0000	0.0000
2025/05/08	R038	07/08/2025	11.24 Put	Bond Future	2343.0300	2.3430	2122.3800	2.1224	9.417	0.0000	0.0000
2025/05/08	R038	06/11/2025		Bond Future	11.5178	97.0414	11.4567	97.4287	0.531	0.0000	0.0000
2025/05/08	R038	06/11/2025	11.24 Call	Bond Future	1764.0900	1.7641	1918.0600	1.9181	8.728	0.0000	0.0000
2025/05/08	R038	06/11/2025	11.24 Put	Bond Future	3542.1600	3.5422	3308.7700	3.3088	6.589	0.0000	0.0000
2025/05/08	R038	06/11/2025	12.33 Call	Bond Future	5966.8200	5.9668	6261.1900	6.2612	4.933	0.0000	0.0000
2025/05/08	R038	06/11/2025	12.33 Put	Bond Future	1032.4600	1.0325	939.4700	0.9395	9.007	0.0000	0.0000
2025/05/08	R038	06/11/2025	10.98 Put	Bond Future	4620.4900	4.6205	4347.5500	4.3476	5.907	0.0000	0.0000
2025/05/08	R038	06/11/2025	10.98 Call	Bond Future	1134.5100	1.1345	1248.9300	1.2489	10.085	0.0000	0.0000
2025/05/08	R038	05/02/2026		Bond Future	11.6694	98.8547	11.6056	99.2497	0.547	0.0000	0.0000
2025/05/08	R038	05/02/2026	11.44 Call	Bond Future	2569.1400	2.5691	2743.2700	2.7433	6.778	0.0000	0.0000
2025/05/08	R038	05/02/2026	11.44 Put	Bond Future	3999.7000	3.9997	3778.8700	3.7789	5.521	0.0000	0.0000
2025/05/08	R038	07/05/2026		Bond Future	11.8326	95.1918	11.7659	95.5944	0.563	0.0000	0.0000
2025/05/08	R038	07/05/2026	11.40 Call	Bond Future	2492.9300	2.4929	2654.4600	2.6545	6.480	0.0000	0.0000
2025/05/08	R038	07/05/2026	11.40 Put	Bond Future	5150.3300	5.1503	4909.2500	4.9093	4.681	0.0000	0.0000
2025/05/08	R053	08/05/2025		Bond Future	11.8113	99.8229	11.7600	100.2356	0.434	0.0000	0.0000
2025/05/08	R053	08/05/2025	12.64 Call	Bond Future	6255.6700	6.2557	6668.3400	6.6683	6.597	0.0000	0.0000
2025/05/08	R053	08/05/2025	12.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	R053	07/08/2025		Bond Future	11.9331	101.7460	11.8642	102.2903	0.577	0.0000	0.0000
2025/05/08	R053	07/08/2025	13.17 Call	Bond Future	9248.4700	9.2485	9738.1500	9.7382	5.295	0.0000	0.0000
2025/05/08	R053	07/08/2025	13.17 Put	Bond Future	336.5300	0.3365	281.9400	0.2819	16.221	0.0000	0.0000
2025/05/08	R053	06/11/2025		Bond Future	12.0613	97.8403	11.9897	98.3953	0.594	0.0000	0.0000
2025/05/08	R053	06/11/2025	11.76 Call	Bond Future	2311.3600	2.3114	2534.6700	2.5347	9.661	0.0000	0.0000
2025/05/08	R053	06/11/2025	11.76 Put	Bond Future	4685.3000	4.6853	4353.6300	4.3536	7.079	0.0000	0.0000
2025/05/08	R053	05/02/2026		Bond Future	12.2029	99.6685	12.1283	100.2342	0.611	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	
2025/05/08	R053	05/02/2026	11.49 Call			Bond Future	1862.2300	1.8622	2035.2600	2.0353	9.292	0.0000	0.0000
2025/05/08	R053	05/02/2026	11.49 Put			Bond Future	7527.5400	7.5275	7134.8200	7.1348	5.217	0.0000	0.0000
2025/05/08	R053	07/05/2026				Bond Future	12.3532	95.6432	12.2755	96.2198	0.629	0.0000	0.0000
2025/05/08	R053	07/05/2026	11.69 Call			Bond Future	2565.5800	2.5656	2768.7700	2.7688	7.920	0.0000	0.0000
2025/05/08	R053	07/05/2026	11.69 Put			Bond Future	7697.5800	7.6976	7324.1700	7.3242	4.851	0.0000	0.0000
2025/05/08	R186	08/05/2025				Bond Future	8.0206	107.7777	8.0100	107.7938	0.132	0.0000	0.0000
2025/05/08	R186	08/05/2025	8.47 Call			Bond Future	679.6600	0.6797	695.7200	0.6957	2.363	0.0000	0.0000
2025/05/08	R186	08/05/2025	8.47 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	R186	07/08/2025				Bond Future	8.0635	104.5463	8.0269	104.5937	0.455	0.0000	0.0000
2025/05/08	R186	07/08/2025	9.68 Call			Bond Future	2062.7400	2.0627	2109.4900	2.1095	2.266	0.0000	0.0000
2025/05/08	R186	07/08/2025	9.68 Put			Bond Future	3.5700	0.0036	2.9400	0.0029	17.647	0.0000	0.0000
2025/05/08	R186	07/08/2025	10.25 Call			Bond Future	2772.0800	2.7721	2819.3500	2.8194	1.705	0.0000	0.0000
2025/05/08	R186	07/08/2025	10.25 Put			Bond Future	0.5600	0.0006	0.4500	0.0005	19.643	0.0000	0.0000
2025/05/08	R186	07/08/2025	9.22 Put			Bond Future	11.5000	0.0115	9.6200	0.0096	16.348	0.0000	0.0000
2025/05/08	R186	07/08/2025	9.22 Call			Bond Future	1490.6000	1.4906	1536.1000	1.5361	3.052	0.0000	0.0000
2025/05/08	R186	06/11/2025				Bond Future	8.1225	106.5588	8.0768	106.6074	0.562	0.0000	0.0000
2025/05/08	R186	06/11/2025	8.13 Call			Bond Future	319.1300	0.3191	343.3900	0.3434	7.602	0.0000	0.0000
2025/05/08	R186	06/11/2025	8.13 Put			Bond Future	311.1900	0.3112	286.9300	0.2869	7.796	0.0000	0.0000
2025/05/08	R186	05/02/2026				Bond Future	8.2935	103.2453	8.2333	103.2952	0.726	0.0000	0.0000
2025/05/08	R186	05/02/2026	8.43 Call			Bond Future	392.2800	0.3923	419.9600	0.4200	7.056	0.0000	0.0000
2025/05/08	R186	05/02/2026	8.43 Put			Bond Future	279.3600	0.2794	257.1800	0.2572	7.940	0.0000	0.0000
2025/05/08	R186	07/05/2026				Bond Future	8.6579	105.1489	8.5712	105.2001	1.002	0.0000	0.0000
2025/05/08	R186	07/05/2026	8.69 Call			Bond Future	311.5700	0.3116	338.0100	0.3380	8.486	0.0000	0.0000
2025/05/08	R186	07/05/2026	8.69 Put			Bond Future	292.6300	0.2926	267.9000	0.2679	8.451	0.0000	0.0000
2025/05/08	R202	08/05/2025				Bond Future	268.6283	268.6283	268.6865	268.6865	0.022	0.0000	0.0000
2025/05/08	R202	08/05/2025	272.31 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	R202	08/05/2025	272.31 Put			Bond Future	3681.6700	3.6817	3623.4600	3.6235	1.581	0.0000	0.0000
2025/05/08	R202	07/08/2025				Bond Future	268.6161	268.6161	268.6756	268.6756	0.022	0.0000	0.0000
2025/05/08	R202	07/08/2025	271.60 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	R202	07/08/2025	271.60 Put			Bond Future	2983.8900	2.9839	2924.3600	2.9244	1.995	0.0000	0.0000
2025/05/08	R202	06/11/2025				Bond Future	273.8522	273.8522	273.9134	273.9134	0.022	0.0000	0.0000
2025/05/08	R202	06/11/2025	275.64 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	R202	06/11/2025	275.64 Put			Bond Future	1787.8500	1.7879	1726.6300	1.7266	3.424	0.0000	0.0000
2025/05/08	R202	05/02/2026				Bond Future	273.6817	273.6817	273.7459	273.7459	0.023	0.0000	0.0000
2025/05/08	R202	05/02/2026	277.82 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	R202	05/02/2026	277.82 Put			Bond Future	4138.2800	4.1383	4074.1100	4.0741	1.551	0.0000	0.0000
2025/05/08	R202	07/05/2026				Bond Future	278.7972	278.7972	278.8637	278.8637	0.024	0.0000	0.0000
2025/05/08	R202	07/05/2026	277.55 Call			Bond Future	1247.1700	1.2472	1313.7200	1.3137	5.336	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
2025/05/08	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/08	R209	08/05/2025		Bond Future	10.9562	71.2197	10.9050	71.4745	0.467	0.0000
2025/05/08	R209	08/05/2025	11.89 Call	Bond Future	4439.8600	4.4399	4694.7000	4.6947	5.740	0.0000
2025/05/08	R209	08/05/2025	11.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	R209	07/08/2025		Bond Future	11.0668	72.5918	11.0033	72.9024	0.574	0.0000
2025/05/08	R209	07/08/2025	12.68 Call	Bond Future	7381.4300	7.3814	7679.4600	7.6795	4.038	0.0000
2025/05/08	R209	07/08/2025	12.68 Put	Bond Future	67.9400	0.0679	55.3700	0.0554	18.502	0.0000
2025/05/08	R209	06/11/2025		Bond Future	11.1846	70.8364	11.1186	71.1532	0.590	0.0000
2025/05/08	R209	06/11/2025	11.27 Call	Bond Future	2324.6800	2.3247	2495.4600	2.4955	7.346	0.0000
2025/05/08	R209	06/11/2025	11.27 Put	Bond Future	1917.5000	1.9175	1771.5100	1.7715	7.614	0.0000
2025/05/08	R209	05/02/2026		Bond Future	11.3181	72.1605	11.2494	72.4835	0.607	0.0000
2025/05/08	R209	05/02/2026	10.93 Call	Bond Future	1635.4200	1.6354	1762.8500	1.7629	7.792	0.0000
2025/05/08	R209	05/02/2026	10.93 Put	Bond Future	3486.7200	3.4867	3291.1700	3.2912	5.608	0.0000
2025/05/08	R209	07/05/2026		Bond Future	11.4619	70.3398	11.3904	70.6690	0.624	0.0000
2025/05/08	R209	07/05/2026	11.07 Call	Bond Future	2030.5800	2.0306	2167.5200	2.1675	6.744	0.0000
2025/05/08	R209	07/05/2026	11.07 Put	Bond Future	3860.6000	3.8606	3668.3500	3.6684	4.980	0.0000
2025/05/08	R210	08/05/2025		Bond Future	247.5420	247.5420	247.1157	247.1157	0.172	0.0000
2025/05/08	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	R210	08/05/2025	248.03 Put	Bond Future	488.0400	0.4880	914.3000	0.9143	87.341	0.0000
2025/05/08	R210	07/08/2025		Bond Future	252.3727	252.3727	252.2134	252.2134	0.063	0.0000
2025/05/08	R210	07/08/2025	248.44 Call	Bond Future	3932.6600	3.9327	3773.3800	3.7734	4.050	0.0000
2025/05/08	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	R210	06/11/2025		Bond Future	253.8611	253.8611	253.6995	253.6995	0.064	0.0000
2025/05/08	R210	06/11/2025	252.14 Call	Bond Future	1721.1100	1.7211	1559.4700	1.5595	9.392	0.0000
2025/05/08	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	R210	05/02/2026		Bond Future	258.6695	258.6695	258.5058	258.5058	0.063	0.0000
2025/05/08	R210	05/02/2026	253.10 Call	Bond Future	5569.4600	5.5695	5405.7800	5.4058	2.939	0.0000
2025/05/08	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	R210	07/05/2026		Bond Future	260.0055	260.0055	259.8404	259.8404	0.064	0.0000
2025/05/08	R210	07/05/2026	255.40 Call	Bond Future	4605.4700	4.6055	4440.3600	4.4404	3.585	0.0000
2025/05/08	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	R213	08/05/2025		Bond Future	9.3259	91.1493	9.3050	91.2354	0.224	0.0000
2025/05/08	R213	08/05/2025	10.52 Call	Bond Future	4759.4900	4.7595	4845.5800	4.8456	1.809	0.0000
2025/05/08	R213	08/05/2025	10.52 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/08	R213	07/08/2025		Bond Future	9.4066	92.9053	9.3529	93.1193	0.571	0.0000
2025/05/08	R213	07/08/2025	11.66 Call	Bond Future	8441.3700	8.4414	8654.6600	8.6547	2.527	0.0000
2025/05/08	R213	07/08/2025	11.66 Put	Bond Future	3.1500	0.0032	2.4000	0.0024	23.810	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	
2025/05/08	R213	06/11/2025		Bond Future	9.5016	91.1403	9.4447	91.3586	0.599	0.0000	0.0000
2025/05/08	R213	06/11/2025	10.05 Call	Bond Future	2823.9700	2.8240	2976.8000	2.9768	5.412	0.0000	0.0000
2025/05/08	R213	06/11/2025	10.05 Put	Bond Future	753.3300	0.7533	687.8000	0.6878	8.699	0.0000	0.0000
2025/05/08	R213	05/02/2026		Bond Future	9.6230	92.8447	9.5625	93.0675	0.629	0.0000	0.0000
2025/05/08	R213	05/02/2026	9.89 Call	Bond Future	2356.4600	2.3565	2487.6200	2.4876	5.566	0.0000	0.0000
2025/05/08	R213	05/02/2026	9.89 Put	Bond Future	1382.0100	1.3820	1290.3600	1.2904	6.632	0.0000	0.0000
2025/05/08	R213	07/05/2026		Bond Future	9.7545	91.0049	9.6900	91.2321	0.661	0.0000	0.0000
2025/05/08	R213	07/05/2026	9.80 Call	Bond Future	2102.0000	2.1020	2220.2600	2.2203	5.626	0.0000	0.0000
2025/05/08	R213	07/05/2026	9.80 Put	Bond Future	1941.8600	1.9419	1832.8800	1.8329	5.612	0.0000	0.0000
2025/05/08	R214	08/05/2025		Bond Future	11.5312	65.0767	11.5000	65.2383	0.271	0.0000	0.0000
2025/05/08	R214	08/05/2025	12.40 Call	Bond Future	4262.3600	4.2624	4423.9900	4.4240	3.792	0.0000	0.0000
2025/05/08	R214	08/05/2025	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	R214	07/08/2025		Bond Future	11.6436	66.3304	11.5854	66.6275	0.500	0.0000	0.0000
2025/05/08	R214	07/08/2025	12.97 Call	Bond Future	6383.4000	6.3834	6658.4600	6.6585	4.309	0.0000	0.0000
2025/05/08	R214	07/08/2025	12.97 Put	Bond Future	140.0100	0.1400	117.9600	0.1180	15.749	0.0000	0.0000
2025/05/08	R214	06/11/2025		Bond Future	11.7639	64.3076	11.7036	64.6105	0.513	0.0000	0.0000
2025/05/08	R214	06/11/2025	11.64 Call	Bond Future	1851.5300	1.8515	1991.5800	1.9916	7.564	0.0000	0.0000
2025/05/08	R214	06/11/2025	11.64 Put	Bond Future	2476.3000	2.4763	2313.3800	2.3134	6.579	0.0000	0.0000
2025/05/08	R214	05/02/2026		Bond Future	11.8996	65.5098	11.8370	65.8188	0.526	0.0000	0.0000
2025/05/08	R214	05/02/2026	11.26 Call	Bond Future	1211.9800	1.2120	1309.1500	1.3092	8.017	0.0000	0.0000
2025/05/08	R214	05/02/2026	11.26 Put	Bond Future	4477.2700	4.4773	4265.5200	4.2655	4.729	0.0000	0.0000
2025/05/08	R214	07/05/2026		Bond Future	12.0375	63.4187	11.9725	63.7336	0.539	0.0000	0.0000
2025/05/08	R214	07/05/2026	11.53 Call	Bond Future	1888.0800	1.8881	2009.5200	2.0095	6.432	0.0000	0.0000
2025/05/08	R214	07/05/2026	11.53 Put	Bond Future	4412.8100	4.4128	4219.3500	4.2194	4.384	0.0000	0.0000
2025/05/08	R248	08/05/2025		Bond Future	11.8963	77.1788	11.8500	77.4647	0.389	0.0000	0.0000
2025/05/08	R248	08/05/2025	12.60 Call	Bond Future	4122.2500	4.1223	4408.1100	4.4081	6.935	0.0000	0.0000
2025/05/08	R248	08/05/2025	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	R248	07/08/2025		Bond Future	12.0195	78.6657	11.9507	79.0835	0.573	0.0000	0.0000
2025/05/08	R248	07/08/2025	13.21 Call	Bond Future	6892.4700	6.8925	7267.4000	7.2674	5.440	0.0000	0.0000
2025/05/08	R248	07/08/2025	13.21 Put	Bond Future	260.8100	0.2608	217.9500	0.2180	16.433	0.0000	0.0000
2025/05/08	R248	06/11/2025		Bond Future	12.1507	75.7381	12.0792	76.1640	0.589	0.0000	0.0000
2025/05/08	R248	06/11/2025	11.74 Call	Bond Future	1536.5900	1.5366	1691.1400	1.6911	10.058	0.0000	0.0000
2025/05/08	R248	06/11/2025	11.74 Put	Bond Future	4040.7700	4.0408	3769.3900	3.7694	6.716	0.0000	0.0000
2025/05/08	R248	05/02/2026		Bond Future	12.2981	77.1537	12.2236	77.5879	0.606	0.0000	0.0000
2025/05/08	R248	05/02/2026	11.46 Call	Bond Future	1158.9700	1.1590	1274.6400	1.2746	9.980	0.0000	0.0000
2025/05/08	R248	05/02/2026	11.46 Put	Bond Future	6312.7700	6.3128	5994.2200	5.9942	5.046	0.0000	0.0000
2025/05/08	R248	07/05/2026		Bond Future	12.4475	74.1349	12.3700	74.5774	0.622	0.0000	0.0000
2025/05/08	R248	07/05/2026	11.72 Call	Bond Future	1800.6700	1.8007	1948.2600	1.9483	8.196	0.0000	0.0000

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211,228

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18,439

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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
2025/05/08	R248	07/05/2026	11.72 Put	Bond Future	6146.0900	6.1461	5851.1700	5.8512	4.798	0.0000	0.0000
2025/05/08	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/08	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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1426452