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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/05/2025 TO 12/05/2025

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
2025/05/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/12	2029	08/05/2025		Bond Future	137.8500	137.8500	137.8500	137.8500	0.000	0.0000
2025/05/12	2029	07/08/2025		Bond Future	139.0869	139.0869	138.9618	138.9618	0.090	0.0000
2025/05/12	2029	07/08/2025	137.41 Call	Bond Future	1676.9000	1.6769	1551.7800	1.5518	7.461	0.0000
2025/05/12	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/12	2029	06/11/2025		Bond Future	140.3659	140.3659	140.2387	140.2387	0.091	0.0000
2025/05/12	2029	06/11/2025	139.79 Call	Bond Future	575.9400	0.5759	448.6900	0.4487	22.094	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
2025/05/12	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/12	2029	05/02/2026		Bond Future	143.0286	143.0286	142.8994	142.8994	0.090	0.0000
2025/05/12	2029	05/02/2026	140.11 Call	Bond Future	2918.5700	2.9186	2789.4400	2.7894	4.424	0.0000
2025/05/12	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/12	2029	07/05/2026		Bond Future	144.2193	144.2193	144.0887	144.0887	0.091	0.0000
2025/05/12	2029	07/05/2026	141.82 Call	Bond Future	2399.2800	2.3993	2268.7200	2.2687	5.442	0.0000
2025/05/12	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/12	2029	06/08/2026		Bond Future	146.8792	146.8792	146.7468	146.7468	0.090	0.0000
2025/05/12	2029	06/08/2026	144.10 Call	Bond Future	2779.1900	2.7792	2646.7700	2.6468	4.765	0.0000
2025/05/12	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/12	2030	08/05/2025		Bond Future	9.9300	95.0976	9.9300	95.0976	0.000	0.0000
2025/05/12	2030	07/08/2025		Bond Future	8.8939	97.0183	8.9624	96.7756	0.770	0.0000
2025/05/12	2030	07/08/2025	11.11 Call	Bond Future	7489.1300	7.4891	7246.6700	7.2467	3.237	0.0000
2025/05/12	2030	07/08/2025	11.11 Put	Bond Future	1.4300	0.0014	1.6300	0.0016	13.986	0.0000
2025/05/12	2030	07/08/2025	12.12 Call	Bond Future	10662.5400	10.6625	10419.8800	10.4199	2.276	0.0000
2025/05/12	2030	07/08/2025	12.12 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2025/05/12	2030	07/08/2025	10.48 Put	Bond Future	18.0500	0.0181	20.6600	0.0207	14.460	0.0000
2025/05/12	2030	07/08/2025	10.48 Call	Bond Future	5452.0400	5.4520	5211.9900	5.2120	4.403	0.0000
2025/05/12	2030	07/08/2025	8.72 Put	Bond Future	1229.8900	1.2299	1368.1400	1.3681	11.241	0.0000
2025/05/12	2030	07/08/2025	8.72 Call	Bond Future	610.1400	0.6101	505.7300	0.5057	17.112	0.0000
2025/05/12	2030	07/08/2025	9.22 Put	Bond Future	471.8500	0.4719	536.4700	0.5365	13.695	0.0000
2025/05/12	2030	07/08/2025	9.22 Call	Bond Future	1620.8200	1.6208	1442.7800	1.4428	10.985	0.0000
2025/05/12	2030	07/08/2025	9.81 Call	Bond Future	3307.3300	3.3073	3082.6500	3.0827	6.793	0.0000
2025/05/12	2030	07/08/2025	9.81 Put	Bond Future	121.7500	0.1218	139.7300	0.1397	14.768	0.0000
2025/05/12	2030	06/11/2025	8.72 Put	Bond Future	1666.5900	1.6666	1809.9400	1.8099	8.601	0.0000
2025/05/12	2030	06/11/2025	8.72 Call	Bond Future	837.2200	0.8372	733.3400	0.7333	12.408	0.0000
2025/05/12	2030	06/11/2025	9.22 Put	Bond Future	893.7300	0.8937	982.8500	0.9829	9.972	0.0000
2025/05/12	2030	06/11/2025	9.22 Call	Bond Future	1754.8800	1.7549	1596.7700	1.5968	9.010	0.0000
2025/05/12	2030	06/11/2025	10.08 Call	Bond Future	3953.9800	3.9540	3737.0100	3.7370	5.487	0.0000
2025/05/12	2030	06/11/2025	10.08 Put	Bond Future	268.4800	0.2685	298.7400	0.2987	11.271	0.0000
2025/05/12	2030	06/11/2025		Bond Future	8.9640	98.8913	9.0372	98.6441	0.817	0.0000
2025/05/12	2030	06/11/2025	9.54 Call	Bond Future	2503.1100	2.5031	2317.3900	2.3174	7.420	0.0000
2025/05/12	2030	06/11/2025	9.54 Put	Bond Future	578.8900	0.5789	640.4000	0.6404	10.626	0.0000
2025/05/12	2030	05/02/2026		Bond Future	9.0631	96.7352	9.1417	96.4837	0.867	0.0000
2025/05/12	2030	05/02/2026	9.49 Call	Bond Future	2321.0700	2.3211	2153.9200	2.1539	7.201	0.0000
2025/05/12	2030	05/02/2026	9.49 Put	Bond Future	964.7600	0.9648	1049.0800	1.0491	8.740	0.0000
2025/05/12	2030	07/05/2026		Bond Future	9.1974	98.5077	9.2821	98.2520	0.921	0.0000
2025/05/12	2030	07/05/2026	9.39 Call	Bond Future	2016.6900	2.0167	1868.8300	1.8688	7.332	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	
2025/05/12	2030	07/05/2026	9.39 Put	Bond Future	1436.5300	1.4365	1544.3700	1.5444	7.507	0.0000	0.0000
2025/05/12	2030	06/08/2026		Bond Future	9.3659	96.2894	9.4578	96.0294	0.982	0.0000	0.0000
2025/05/12	2030	06/08/2026	9.22 Call	Bond Future	1527.8400	1.5278	1402.9000	1.4029	8.178	0.0000	0.0000
2025/05/12	2030	06/08/2026	9.22 Put	Bond Future	1942.1600	1.9422	2077.2200	2.0772	6.954	0.0000	0.0000
2025/05/12	2032	08/05/2025		Bond Future	10.9100	88.3048	10.9100	88.3048	0.000	0.0000	0.0000
2025/05/12	2032	07/08/2025		Bond Future	9.7361	95.8616	9.7928	95.6020	0.582	0.0000	0.0000
2025/05/12	2032	07/08/2025	12.01 Call	Bond Future	9733.8800	9.7339	9474.5200	9.4745	2.665	0.0000	0.0000
2025/05/12	2032	07/08/2025	12.01 Put	Bond Future	3.6200	0.0036	3.8400	0.0038	6.077	0.0000	0.0000
2025/05/12	2032	07/08/2025	9.40 Put	Bond Future	2172.8600	2.1729	2337.2200	2.3372	7.564	0.0000	0.0000
2025/05/12	2032	07/08/2025	9.40 Call	Bond Future	615.1200	0.6151	519.9000	0.5199	15.480	0.0000	0.0000
2025/05/12	2032	07/08/2025	9.90 Put	Bond Future	970.5900	0.9706	1057.5000	1.0575	8.954	0.0000	0.0000
2025/05/12	2032	07/08/2025	9.90 Call	Bond Future	1718.7000	1.7187	1546.0300	1.5460	10.047	0.0000	0.0000
2025/05/12	2032	07/08/2025	10.59 Call	Bond Future	4066.0500	4.0661	3829.7000	3.8297	5.813	0.0000	0.0000
2025/05/12	2032	07/08/2025	10.59 Put	Bond Future	251.1100	0.2511	274.3400	0.2743	9.251	0.0000	0.0000
2025/05/12	2032	06/11/2025	9.40 Put	Bond Future	2842.0200	2.8420	3010.0200	3.0100	5.911	0.0000	0.0000
2025/05/12	2032	06/11/2025	9.40 Call	Bond Future	886.0100	0.8860	789.5900	0.7896	10.882	0.0000	0.0000
2025/05/12	2032	06/11/2025	9.90 Put	Bond Future	1628.1300	1.6281	1739.4000	1.7394	6.834	0.0000	0.0000
2025/05/12	2032	06/11/2025	9.90 Call	Bond Future	1917.9100	1.9179	1764.7600	1.7648	7.985	0.0000	0.0000
2025/05/12	2032	06/11/2025	10.89 Call	Bond Future	5000.8900	5.0009	4771.8900	4.7719	4.579	0.0000	0.0000
2025/05/12	2032	06/11/2025	10.89 Put	Bond Future	458.6800	0.4587	494.1000	0.4941	7.722	0.0000	0.0000
2025/05/12	2032	06/11/2025		Bond Future	9.8346	93.5507	9.8943	93.2863	0.606	0.0000	0.0000
2025/05/12	2032	06/11/2025	10.42 Call	Bond Future	3409.1300	3.4091	3208.4500	3.2085	5.887	0.0000	0.0000
2025/05/12	2032	06/11/2025	10.42 Put	Bond Future	854.3000	0.8543	918.0400	0.9180	7.461	0.0000	0.0000
2025/05/12	2032	05/02/2026		Bond Future	9.9557	95.3020	10.0185	95.0330	0.631	0.0000	0.0000
2025/05/12	2032	05/02/2026	10.16 Call	Bond Future	2633.5900	2.6336	2469.6200	2.4696	6.226	0.0000	0.0000
2025/05/12	2032	05/02/2026	10.16 Put	Bond Future	1762.0100	1.7620	1867.0700	1.8671	5.963	0.0000	0.0000
2025/05/12	2032	07/05/2026		Bond Future	10.0950	92.8892	10.1613	92.6156	0.656	0.0000	0.0000
2025/05/12	2032	07/05/2026	10.14 Call	Bond Future	2512.1300	2.5121	2360.8900	2.3609	6.020	0.0000	0.0000
2025/05/12	2032	07/05/2026	10.14 Put	Bond Future	2326.4000	2.3264	2448.7600	2.4488	5.260	0.0000	0.0000
2025/05/12	2032	06/08/2026		Bond Future	10.2555	94.5766	10.3256	94.2984	0.683	0.0000	0.0000
2025/05/12	2032	06/08/2026	10.12 Call	Bond Future	2295.1200	2.2951	2155.6400	2.1556	6.077	0.0000	0.0000
2025/05/12	2032	06/08/2026	10.12 Put	Bond Future	2835.9200	2.8359	2974.6900	2.9747	4.893	0.0000	0.0000
2025/05/12	2033	08/05/2025		Bond Future	130.6200	130.6200	130.6200	130.6200	0.000	0.0000	0.0000
2025/05/12	2033	07/08/2025		Bond Future	129.6516	129.6516	129.6797	129.6797	0.022	0.0000	0.0000
2025/05/12	2033	07/08/2025	128.65 Call	Bond Future	1001.6300	1.0016	1029.6500	1.0297	2.797	0.0000	0.0000
2025/05/12	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	2033	06/11/2025		Bond Future	130.6461	130.6461	130.6749	130.6749	0.022	0.0000	0.0000
2025/05/12	2033	06/11/2025	133.14 Call	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	
2025/05/12	2033	06/11/2025	133.14 Put	Bond Future	2493.8700	2.4939	2465.0600	2.4651	1.155	0.0000	0.0000
2025/05/12	2033	05/02/2026		Bond Future	133.1244	133.1244	133.1543	133.1543	0.022	0.0000	0.0000
2025/05/12	2033	05/02/2026	132.88 Call	Bond Future	244.4100	0.2444	274.3100	0.2743	12.234	0.0000	0.0000
2025/05/12	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	2033	07/05/2026		Bond Future	134.0287	134.0287	134.0600	134.0600	0.023	0.0000	0.0000
2025/05/12	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	2033	07/05/2026	135.16 Put	Bond Future	1131.2900	1.1313	1099.9600	1.1000	2.769	0.0000	0.0000
2025/05/12	2033	06/08/2026		Bond Future	136.5006	136.5006	136.5330	136.5330	0.024	0.0000	0.0000
2025/05/12	2033	06/08/2026	134.25 Call	Bond Future	2250.5800	2.2506	2283.0300	2.2830	1.442	0.0000	0.0000
2025/05/12	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	2037	08/05/2025		Bond Future	12.2500	79.3518	12.2500	79.3518	0.000	0.0000	0.0000
2025/05/12	2037	07/08/2025		Bond Future	11.2346	82.8794	11.2123	83.0033	0.198	0.0000	0.0000
2025/05/12	2037	07/08/2025	13.01 Call	Bond Future	9156.3500	9.1564	9272.5300	9.2725	1.269	0.0000	0.0000
2025/05/12	2037	07/08/2025	13.01 Put	Bond Future	49.5100	0.0495	41.8100	0.0418	15.552	0.0000	0.0000
2025/05/12	2037	07/08/2025	12.17 Call	Bond Future	5298.5000	5.2985	5390.5800	5.3906	1.738	0.0000	0.0000
2025/05/12	2037	07/08/2025	12.17 Put	Bond Future	313.0700	0.3131	281.2700	0.2813	10.157	0.0000	0.0000
2025/05/12	2037	07/08/2025	11.42 Call	Bond Future	2240.6800	2.2407	2289.2300	2.2892	2.167	0.0000	0.0000
2025/05/12	2037	07/08/2025	11.42 Put	Bond Future	1217.3300	1.2173	1142.0000	1.1420	6.188	0.0000	0.0000
2025/05/12	2037	07/08/2025	10.55 Put	Bond Future	4230.4700	4.2305	4111.0500	4.1111	2.823	0.0000	0.0000
2025/05/12	2037	07/08/2025	10.55 Call	Bond Future	293.6600	0.2937	298.1200	0.2981	1.519	0.0000	0.0000
2025/05/12	2037	07/08/2025	10.64 Put	Bond Future	3798.3100	3.7983	3681.2200	3.6812	3.083	0.0000	0.0000
2025/05/12	2037	07/08/2025	10.64 Call	Bond Future	393.7700	0.3938	400.5600	0.4006	1.724	0.0000	0.0000
2025/05/12	2037	07/08/2025	11.82 Call	Bond Future	3776.2700	3.7763	3850.3700	3.8504	1.962	0.0000	0.0000
2025/05/12	2037	07/08/2025	11.82 Put	Bond Future	605.2600	0.6053	555.4800	0.5555	8.225	0.0000	0.0000
2025/05/12	2037	07/08/2025	11.07 Call	Bond Future	1192.4600	1.1925	1218.5400	1.2185	2.187	0.0000	0.0000
2025/05/12	2037	07/08/2025	11.07 Put	Bond Future	2115.6800	2.1157	2017.8800	2.0179	4.623	0.0000	0.0000
2025/05/12	2037	07/08/2025	10.34 Put	Bond Future	5330.8900	5.3309	5208.1100	5.2081	2.303	0.0000	0.0000
2025/05/12	2037	07/08/2025	10.34 Call	Bond Future	134.2400	0.1342	135.3400	0.1353	0.819	0.0000	0.0000
2025/05/12	2037	07/08/2025	11.45 Call	Bond Future	2345.0300	2.3450	2395.5900	2.3956	2.156	0.0000	0.0000
2025/05/12	2037	07/08/2025	11.45 Put	Bond Future	1157.7900	1.1578	1084.4700	1.0845	6.333	0.0000	0.0000
2025/05/12	2037	07/08/2025	10.50 Put	Bond Future	4481.1800	4.4812	4360.7100	4.3607	2.688	0.0000	0.0000
2025/05/12	2037	07/08/2025	10.50 Call	Bond Future	246.6900	0.2467	250.1000	0.2501	1.382	0.0000	0.0000
2025/05/12	2037	07/08/2025	11.00 Put	Bond Future	2344.4700	2.3445	2242.7100	2.2427	4.340	0.0000	0.0000
2025/05/12	2037	07/08/2025	11.00 Call	Bond Future	1024.1600	1.0242	1046.2800	1.0463	2.160	0.0000	0.0000
2025/05/12	2037	07/08/2025	11.83 Call	Bond Future	3817.9300	3.8179	3892.6100	3.8926	1.956	0.0000	0.0000
2025/05/12	2037	07/08/2025	11.83 Put	Bond Future	594.2500	0.5943	545.0500	0.5451	8.279	0.0000	0.0000
2025/05/12	2037	06/11/2025	10.50 Put	Bond Future	5381.4100	5.3814	5267.3200	5.2673	2.120	0.0000	0.0000
2025/05/12	2037	06/11/2025	10.50 Call	Bond Future	514.2900	0.5143	526.6300	0.5266	2.399	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
2025/05/12	2037	06/11/2025	11.00 Put	Bond Future	3347.0900	3.3471	3250.9300	3.2509	2.873	0.0000
2025/05/12	2037	06/11/2025	11.00 Call	Bond Future	1367.4500	1.3675	1397.7200	1.3977	2.214	0.0000
2025/05/12	2037	06/11/2025	12.16 Call	Bond Future	5148.4200	5.1484	5229.1000	5.2291	1.567	0.0000
2025/05/12	2037	06/11/2025	12.16 Put	Bond Future	922.8300	0.9228	877.0800	0.8771	4.958	0.0000
2025/05/12	2037	06/11/2025		Bond Future	11.3568	84.4794	11.3336	84.6058	0.204	0.0000
2025/05/12	2037	06/11/2025	11.63 Call	Bond Future	3173.0400	3.1730	3231.9200	3.2319	1.856	0.0000
2025/05/12	2037	06/11/2025	11.63 Put	Bond Future	1700.3500	1.7004	1632.8000	1.6328	3.973	0.0000
2025/05/12	2037	05/02/2026		Bond Future	11.4978	81.8025	11.4736	81.9316	0.210	0.0000
2025/05/12	2037	05/02/2026	11.20 Call	Bond Future	2073.0300	2.0730	2113.3200	2.1133	1.944	0.0000
2025/05/12	2037	05/02/2026	11.20 Put	Bond Future	3684.1900	3.6842	3595.3800	3.5954	2.411	0.0000
2025/05/12	2037	05/02/2026	12.27 Call	Bond Future	5450.6200	5.4506	5528.6300	5.5286	1.431	0.0000
2025/05/12	2037	05/02/2026	12.27 Put	Bond Future	1469.3400	1.4693	1418.2500	1.4183	3.477	0.0000
2025/05/12	2037	05/02/2026	10.90 Put	Bond Future	4685.4500	4.6855	4585.9400	4.5859	2.124	0.0000
2025/05/12	2037	05/02/2026	10.90 Call	Bond Future	1406.1400	1.4061	1435.7300	1.4357	2.104	0.0000
2025/05/12	2037	05/02/2026	11.86 Call	Bond Future	4009.7800	4.0098	4074.2900	4.0743	1.609	0.0000
2025/05/12	2037	05/02/2026	11.86 Put	Bond Future	2107.6000	2.1076	2043.0100	2.0430	3.065	0.0000
2025/05/12	2037	05/02/2026	11.36 Call	Bond Future	2487.9200	2.4879	2534.1600	2.5342	1.859	0.0000
2025/05/12	2037	05/02/2026	11.36 Put	Bond Future	3227.9000	3.2279	3145.0400	3.1450	2.567	0.0000
2025/05/12	2037	05/02/2026	10.65 Put	Bond Future	5672.2800	5.6723	5564.7600	5.5648	1.896	0.0000
2025/05/12	2037	05/02/2026	10.65 Call	Bond Future	967.4100	0.9674	988.9900	0.9890	2.231	0.0000
2025/05/12	2037	05/02/2026	12.73 Call	Bond Future	7199.1000	7.1991	7289.8300	7.2898	1.260	0.0000
2025/05/12	2037	05/02/2026	12.73 Put	Bond Future	974.6900	0.9747	936.3200	0.9363	3.937	0.0000
2025/05/12	2037	05/02/2026	11.40 Put	Bond Future	3121.6000	3.1216	3040.2400	3.0402	2.606	0.0000
2025/05/12	2037	05/02/2026	11.40 Call	Bond Future	2597.4400	2.5974	2645.1800	2.6452	1.838	0.0000
2025/05/12	2037	07/05/2026		Bond Future	11.6565	83.3002	11.6313	83.4320	0.217	0.0000
2025/05/12	2037	07/05/2026	11.32 Call	Bond Future	2406.2100	2.4062	2450.4300	2.4504	1.838	0.0000
2025/05/12	2037	07/05/2026	11.32 Put	Bond Future	4187.8600	4.1879	4100.2900	4.1003	2.091	0.0000
2025/05/12	2037	06/08/2026		Bond Future	11.8339	80.5535	11.8075	80.6881	0.223	0.0000
2025/05/12	2037	06/08/2026	11.71 Call	Bond Future	3304.2000	3.3042	3359.2100	3.3592	1.665	0.0000
2025/05/12	2037	06/08/2026	11.71 Put	Bond Future	3937.6400	3.9376	3858.0800	3.8581	2.020	0.0000
2025/05/12	2038	08/05/2025		Bond Future	139.6800	139.6800	139.6800	139.6800	0.000	0.0000
2025/05/12	2038	07/08/2025		Bond Future	138.7262	138.7262	138.7571	138.7571	0.022	0.0000
2025/05/12	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/12	2038	07/08/2025	139.56 Put	Bond Future	833.8400	0.8338	802.9200	0.8029	3.708	0.0000
2025/05/12	2038	06/11/2025		Bond Future	141.4381	141.4381	141.4698	141.4698	0.022	0.0000
2025/05/12	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/12	2038	06/11/2025	143.88 Put	Bond Future	2441.9300	2.4419	2410.2000	2.4102	1.299	0.0000
2025/05/12	2038	05/02/2026		Bond Future	141.9459	141.9459	141.9791	141.9791	0.023	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
2025/05/12	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/12	2038	05/02/2026	143.20 Put	Bond Future	1254.1300	1.2541	1220.8600	1.2209	2.653	0.0000
2025/05/12	2038	07/05/2026		Bond Future	144.5832	144.5832	144.6177	144.6177	0.024	0.0000
2025/05/12	2038	07/05/2026	144.53 Call	Bond Future	53.2300	0.0532	87.7400	0.0877	64.832	0.0000
2025/05/12	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/12	2038	06/08/2026		Bond Future	145.0330	145.0330	145.0695	145.0695	0.025	0.0000
2025/05/12	2038	06/08/2026	144.72 Call	Bond Future	312.9700	0.3130	349.4700	0.3495	11.662	0.0000
2025/05/12	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/12	2040	08/05/2025		Bond Future	12.6300	78.4995	12.6300	78.4995	0.000	0.0000
2025/05/12	2040	07/08/2025		Bond Future	11.6650	81.8702	11.6324	82.0645	0.280	0.0000
2025/05/12	2040	07/08/2025	13.29 Call	Bond Future	8934.6800	8.9347	9114.6600	9.1147	2.014	0.0000
2025/05/12	2040	07/08/2025	13.29 Put	Bond Future	86.7000	0.0867	72.4100	0.0724	16.482	0.0000
2025/05/12	2040	07/08/2025	12.60 Call	Bond Future	5616.6800	5.6167	5769.3300	5.7693	2.718	0.0000
2025/05/12	2040	07/08/2025	12.60 Put	Bond Future	337.7100	0.3377	296.0900	0.2961	12.324	0.0000
2025/05/12	2040	07/08/2025	11.00 Put	Bond Future	4427.2800	4.4273	4248.6600	4.2487	4.035	0.0000
2025/05/12	2040	07/08/2025	11.00 Call	Bond Future	330.9500	0.3310	346.6000	0.3466	4.729	0.0000
2025/05/12	2040	07/08/2025	11.70 Put	Bond Future	1656.9900	1.6570	1537.8100	1.5378	7.193	0.0000
2025/05/12	2040	07/08/2025	11.70 Call	Bond Future	1864.3600	1.8644	1939.4500	1.9395	4.028	0.0000
2025/05/12	2040	07/08/2025	12.40 Call	Bond Future	4685.9200	4.6859	4825.4400	4.8254	2.977	0.0000
2025/05/12	2040	07/08/2025	12.40 Put	Bond Future	491.7000	0.4917	436.9500	0.4370	11.135	0.0000
2025/05/12	2040	07/08/2025	10.80 Put	Bond Future	5546.9300	5.5469	5359.9900	5.3600	3.370	0.0000
2025/05/12	2040	07/08/2025	10.80 Call	Bond Future	158.6800	0.1587	166.0100	0.1660	4.619	0.0000
2025/05/12	2040	07/08/2025	11.40 Put	Bond Future	2613.8000	2.6138	2464.7800	2.4648	5.701	0.0000
2025/05/12	2040	07/08/2025	11.40 Call	Bond Future	1017.1900	1.0172	1062.4400	1.0624	4.449	0.0000
2025/05/12	2040	07/08/2025	12.00 Call	Bond Future	2959.5400	2.9595	3064.9900	3.0650	3.563	0.0000
2025/05/12	2040	07/08/2025	12.00 Put	Bond Future	1006.3600	1.0064	917.5400	0.9175	8.826	0.0000
2025/05/12	2040	07/08/2025	11.10 Put	Bond Future	3917.5000	3.9175	3744.7200	3.7447	4.410	0.0000
2025/05/12	2040	07/08/2025	11.10 Call	Bond Future	456.4800	0.4565	477.9700	0.4780	4.708	0.0000
2025/05/12	2040	06/11/2025		Bond Future	11.7923	83.4508	11.7584	83.6488	0.288	0.0000
2025/05/12	2040	06/11/2025	11.84 Call	Bond Future	2613.5000	2.6135	2699.7300	2.6997	3.299	0.0000
2025/05/12	2040	06/11/2025	11.84 Put	Bond Future	2336.2800	2.3363	2224.4200	2.2244	4.788	0.0000
2025/05/12	2040	05/02/2026		Bond Future	11.9375	80.5040	11.9022	80.7061	0.296	0.0000
2025/05/12	2040	05/02/2026	11.49 Call	Bond Future	1851.8800	1.8519	1914.1700	1.9142	3.364	0.0000
2025/05/12	2040	05/02/2026	11.49 Put	Bond Future	4468.3100	4.4683	4328.4900	4.3285	3.129	0.0000
2025/05/12	2040	05/02/2026	13.23 Call	Bond Future	7903.4400	7.9034	8053.7800	8.0538	1.902	0.0000
2025/05/12	2040	05/02/2026	13.23 Put	Bond Future	1006.1800	1.0062	954.4100	0.9544	5.145	0.0000
2025/05/12	2040	05/02/2026	11.82 Put	Bond Future	3407.8600	3.4079	3287.7100	3.2877	3.526	0.0000
2025/05/12	2040	05/02/2026	11.82 Call	Bond Future	2732.9100	2.7329	2814.8700	2.8149	2.999	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
2025/05/12	2040	07/05/2026		Bond Future	12.0986	81.9774	12.0618	82.1837	0.305	0.0000
2025/05/12	2040	07/05/2026	11.67 Call	Bond Future	2365.6200	2.3656	2437.0500	2.4371	3.020	0.0000
2025/05/12	2040	07/05/2026	11.67 Put	Bond Future	4814.2900	4.8143	4679.5000	4.6795	2.800	0.0000
2025/05/12	2040	06/08/2026		Bond Future	12.2773	78.9556	12.2388	79.1659	0.314	0.0000
2025/05/12	2040	06/08/2026	12.19 Call	Bond Future	3767.3300	3.7673	3861.4200	3.8614	2.498	0.0000
2025/05/12	2040	06/08/2026	12.19 Put	Bond Future	4245.5700	4.2456	4129.3900	4.1294	2.736	0.0000
2025/05/12	2044	08/05/2025		Bond Future	12.7200	74.3248	12.7200	74.3248	0.000	0.0000
2025/05/12	2044	07/08/2025		Bond Future	11.9089	76.8847	11.8711	77.1116	0.317	0.0000
2025/05/12	2044	07/08/2025	13.34 Call	Bond Future	7985.6400	7.9856	8190.1400	8.1901	2.561	0.0000
2025/05/12	2044	07/08/2025	13.34 Put	Bond Future	138.9300	0.1389	116.4900	0.1165	16.152	0.0000
2025/05/12	2044	07/08/2025	12.20 Call	Bond Future	2817.5900	2.8176	2940.2700	2.9403	4.354	0.0000
2025/05/12	2044	07/08/2025	12.20 Put	Bond Future	1106.1400	1.1061	1001.8800	1.0019	9.426	0.0000
2025/05/12	2044	07/08/2025	11.85 Call	Bond Future	1594.6900	1.5947	1676.1500	1.6762	5.108	0.0000
2025/05/12	2044	07/08/2025	11.85 Put	Bond Future	1948.6300	1.9486	1803.1500	1.8032	7.466	0.0000
2025/05/12	2044	07/08/2025	11.30 Put	Bond Future	4197.5100	4.1975	3995.7000	3.9957	4.808	0.0000
2025/05/12	2044	07/08/2025	11.30 Call	Bond Future	406.7400	0.4067	431.8700	0.4319	6.178	0.0000
2025/05/12	2044	07/08/2025	10.63 Put	Bond Future	8342.7900	8.3428	8117.1800	8.1172	2.704	0.0000
2025/05/12	2044	07/08/2025	10.63 Call	Bond Future	22.9400	0.0229	24.2700	0.0243	5.798	0.0000
2025/05/12	2044	06/11/2025	12.20 Call	Bond Future	3054.0400	3.0540	3168.1100	3.1681	3.735	0.0000
2025/05/12	2044	06/11/2025	12.20 Put	Bond Future	2092.2600	2.0923	1974.9700	1.9750	5.606	0.0000
2025/05/12	2044	06/11/2025		Bond Future	12.0348	78.3690	11.9956	78.6003	0.326	0.0000
2025/05/12	2044	06/11/2025	11.88 Call	Bond Future	2033.0500	2.0331	2119.9600	2.1200	4.275	0.0000
2025/05/12	2044	06/11/2025	11.88 Put	Bond Future	2952.8400	2.9528	2808.3900	2.8084	4.892	0.0000
2025/05/12	2044	05/02/2026		Bond Future	12.1775	75.4522	12.1366	75.6883	0.335	0.0000
2025/05/12	2044	05/02/2026	11.56 Call	Bond Future	1505.7300	1.5057	1569.8000	1.5698	4.255	0.0000
2025/05/12	2044	05/02/2026	11.56 Put	Bond Future	5206.2100	5.2062	5034.2100	5.0342	3.304	0.0000
2025/05/12	2044	07/05/2026		Bond Future	12.3345	76.8331	12.2919	77.0738	0.345	0.0000
2025/05/12	2044	07/05/2026	11.80 Call	Bond Future	2162.5600	2.1626	2242.1500	2.2422	3.680	0.0000
2025/05/12	2044	07/05/2026	11.80 Put	Bond Future	5281.2500	5.2813	5120.1500	5.1202	3.050	0.0000
2025/05/12	2044	06/08/2026		Bond Future	12.5078	73.8428	12.4634	74.0882	0.355	0.0000
2025/05/12	2044	06/08/2026	12.42 Call	Bond Future	3840.1500	3.8402	3952.6500	3.9527	2.930	0.0000
2025/05/12	2044	06/08/2026	12.42 Put	Bond Future	4326.9000	4.3269	4193.9900	4.1940	3.072	0.0000
2025/05/12	2046	08/05/2025		Bond Future	121.9700	121.9700	121.9700	121.9700	0.000	0.0000
2025/05/12	2046	07/08/2025		Bond Future	119.7155	119.7155	120.0057	120.0057	0.242	0.0000
2025/05/12	2046	07/08/2025	118.69 Call	Bond Future	1025.5400	1.0255	1315.6600	1.3157	28.289	0.0000
2025/05/12	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/12	2046	06/11/2025		Bond Future	119.7930	119.7930	120.0893	120.0893	0.247	0.0000
2025/05/12	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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	
2025/05/12	2046	06/11/2025	125.41 Put	Bond Future	5616.9900	5.6170	5320.7100	5.3207	5.275	0.0000	0.0000
2025/05/12	2046	05/02/2026		Bond Future	122.0648	122.0648	122.3673	122.3673	0.248	0.0000	0.0000
2025/05/12	2046	05/02/2026	121.65 Call	Bond Future	414.7900	0.4148	717.2500	0.7173	72.919	0.0000	0.0000
2025/05/12	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	2046	07/05/2026		Bond Future	122.0258	122.0258	122.3350	122.3350	0.253	0.0000	0.0000
2025/05/12	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	2046	07/05/2026	124.95 Put	Bond Future	2924.1700	2.9242	2615.0500	2.6151	10.571	0.0000	0.0000
2025/05/12	2046	06/08/2026		Bond Future	124.2745	124.2745	124.5898	124.5898	0.254	0.0000	0.0000
2025/05/12	2046	06/08/2026	122.38 Call	Bond Future	1894.4800	1.8945	2209.7900	2.2098	16.644	0.0000	0.0000
2025/05/12	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	2050	08/05/2025		Bond Future	121.1600	121.1600	121.1600	121.1600	0.000	0.0000	0.0000
2025/05/12	2050	07/08/2025		Bond Future	118.6372	118.6372	118.6636	118.6636	0.022	0.0000	0.0000
2025/05/12	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	2050	07/08/2025	119.89 Put	Bond Future	1252.8400	1.2528	1226.4000	1.2264	2.110	0.0000	0.0000
2025/05/12	2050	06/11/2025		Bond Future	120.9564	120.9564	120.9837	120.9837	0.023	0.0000	0.0000
2025/05/12	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	2050	06/11/2025	124.42 Put	Bond Future	3463.6200	3.4636	3436.3400	3.4363	0.788	0.0000	0.0000
2025/05/12	2050	05/02/2026		Bond Future	120.8279	120.8279	120.8565	120.8565	0.024	0.0000	0.0000
2025/05/12	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	2050	05/02/2026	122.82 Put	Bond Future	1992.1100	1.9921	1963.4700	1.9635	1.438	0.0000	0.0000
2025/05/12	2050	07/05/2026		Bond Future	123.0727	123.0727	123.1025	123.1025	0.024	0.0000	0.0000
2025/05/12	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	2050	07/05/2026	124.07 Put	Bond Future	997.2600	0.9973	967.5000	0.9675	2.984	0.0000	0.0000
2025/05/12	2050	06/08/2026		Bond Future	122.8731	122.8731	122.9046	122.9046	0.026	0.0000	0.0000
2025/05/12	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	2050	06/08/2026	123.27 Put	Bond Future	396.8900	0.3969	365.3700	0.3654	7.942	0.0000	0.0000
2025/05/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	AL37	08/05/2025		Index Future	1107.8320	1107.8320	1107.8320	1107.8320	0.000	0.0000	0.0000
2025/05/12	AL37	07/08/2025		Index Future	1131.3550	1131.3550	1128.7060	1128.7060	0.234	0.0000	0.0000
2025/05/12	AL37	06/11/2025		Index Future	1153.2020	1153.2020	1150.5070	1150.5070	0.234	0.0000	0.0000
2025/05/12	AL37	05/02/2026		Index Future	1174.8180	1174.8180	1172.0850	1172.0850	0.233	0.0000	0.0000
2025/05/12	AL37	07/05/2026		Index Future	1196.4090	1196.4090	1193.6390	1193.6390	0.232	0.0000	0.0000
2025/05/12	AL37	06/08/2026		Index Future	1218.0000	1218.0000	1215.1930	1215.1930	0.230	0.0000	0.0000
2025/05/12	AL7T	08/05/2025		Index Future	1305.4120	1305.4120	1305.4120	1305.4120	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	
2025/05/12	AL7T	07/08/2025		Index Future	1290.5190	1290.5190	1336.8430	1336.8430	3.590	0.0000	0.0000
2025/05/12	AL7T	06/11/2025		Index Future	1315.4400	1315.4400	1362.6640	1362.6640	3.590	0.0000	0.0000
2025/05/12	AL7T	05/02/2026		Index Future	1340.0970	1340.0970	1388.2210	1388.2210	3.591	0.0000	0.0000
2025/05/12	AL7T	07/05/2026		Index Future	1364.7250	1364.7250	1413.7490	1413.7490	3.592	0.0000	0.0000
2025/05/12	AL7T	06/08/2026		Index Future	1389.3540	1389.3540	1439.2780	1439.2780	3.593	0.0000	0.0000
2025/05/12	ALBI	08/05/2025		Index Future	1117.9880	1117.9880	1117.9880	1117.9880	0.000	0.0000	0.0000
2025/05/12	ALBI	07/08/2025		Index Future	1122.6890	1122.6890	1144.5240	1144.5240	1.945	0.0000	0.0000
2025/05/12	ALBI	06/11/2025		Index Future	1144.3680	1144.3680	1166.6300	1166.6300	1.945	0.0000	0.0000
2025/05/12	ALBI	05/02/2026		Index Future	1165.8180	1165.8180	1188.5100	1188.5100	1.946	0.0000	0.0000
2025/05/12	ALBI	07/05/2026		Index Future	1187.2440	1187.2440	1210.3660	1210.3660	1.948	0.0000	0.0000
2025/05/12	ALBI	06/08/2026		Index Future	1208.6700	1208.6700	1232.2220	1232.2220	1.949	0.0000	0.0000
2025/05/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/05/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	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	
2025/05/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/12	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/12	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/12	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/12	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/12	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/12	ES33	08/05/2025		Bond Future	12.7300	74.7720	12.7300	74.7720	0.000	0.0000	0.0000
2025/05/12	ES33	07/08/2025		Bond Future	11.4236	82.6729	11.4115	82.7270	0.106	0.0000	0.0000
2025/05/12	ES33	07/08/2025	13.56 Call	Bond Future	8868.2700	8.8683	8922.4100	8.9224	0.610	0.0000	0.0000
2025/05/12	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	ES33	06/11/2025		Bond Future	11.5811	80.4929	11.5684	80.5483	0.109	0.0000	0.0000
2025/05/12	ES33	06/11/2025	12.01 Call	Bond Future	1842.7000	1.8427	1898.0300	1.8980	3.003	0.0000	0.0000
2025/05/12	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	ES33	05/02/2026		Bond Future	11.7653	82.0184	11.7519	82.0751	0.114	0.0000	0.0000
2025/05/12	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	ES33	05/02/2026	11.49 Put	Bond Future	1177.0600	1.1771	1120.3600	1.1204	4.817	0.0000	0.0000
2025/05/12	ES33	07/05/2026		Bond Future	11.9637	79.7451	11.9496	79.8032	0.118	0.0000	0.0000
2025/05/12	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	ES33	07/05/2026	11.69 Put	Bond Future	1135.4800	1.1355	1077.3700	1.0774	5.118	0.0000	0.0000
2025/05/12	ES33	06/08/2026		Bond Future	12.1844	81.2109	12.1694	81.2703	0.123	0.0000	0.0000
2025/05/12	ES33	06/08/2026	12.02 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	ES33	06/08/2026	12.02 Put	Bond Future	657.7600	0.6578	598.3000	0.5983	9.040	0.0000	0.0000
2025/05/12	ES42	08/05/2025		Bond Future	13.2500	68.6309	13.2500	68.6309	0.000	0.0000	0.0000
2025/05/12	ES42	07/08/2025		Bond Future	12.1099	76.8749	12.0773	77.0592	0.269	0.0000	0.0000
2025/05/12	ES42	07/08/2025	13.79 Call	Bond Future	8602.7700	8.6028	8787.0600	8.7871	2.142	0.0000	0.0000
2025/05/12	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	ES42	06/11/2025		Bond Future	12.2482	74.1123	12.2143	74.3003	0.277	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
2025/05/12	ES42	06/11/2025	12.39 Call	Bond Future	778.3800	0.7784	966.3900	0.9664	24.154	0.0000
2025/05/12	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/12	ES42	05/02/2026		Bond Future	12.4002	75.5158	12.3649	75.7076	0.285	0.0000
2025/05/12	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/12	ES42	05/02/2026	11.85 Put	Bond Future	3083.9400	3.0839	2892.0900	2.8921	6.221	0.0000
2025/05/12	ES42	07/05/2026		Bond Future	12.5669	72.6520	12.5301	72.8477	0.293	0.0000
2025/05/12	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/12	ES42	07/05/2026	12.20 Put	Bond Future	1989.4500	1.9895	1793.7000	1.7937	9.839	0.0000
2025/05/12	ES42	06/08/2026		Bond Future	12.7439	73.9846	12.7055	74.1843	0.301	0.0000
2025/05/12	ES42	06/08/2026	12.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/12	ES42	06/08/2026	12.65 Put	Bond Future	489.7300	0.4897	290.0800	0.2901	40.767	0.0000
2025/05/12	GOVI	08/05/2025		GOVI	1101.8720	1101.8720	1101.8720	1101.8720	0.000	0.0000
2025/05/12	GOVI	07/08/2025		GOVI	1127.3590	1127.3590	1127.7570	1127.7570	0.035	0.0000
2025/05/12	GOVI	07/08/2025	1,011. Call 00	GOVI	1163590.0000	116.3590	1167570.0000	116.7570	0.342	0.0000
2025/05/12	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/12	GOVI	06/11/2025		GOVI	1149.1290	1149.1290	1149.5390	1149.5390	0.036	0.0000
2025/05/12	GOVI	06/11/2025	1,112. Call 00	GOVI	371290.0000	37.1290	375390.0000	37.5390	1.104	0.0000
2025/05/12	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/12	GOVI	05/02/2026		GOVI	1170.6680	1170.6680	1171.0990	1171.0990	0.037	0.0000
2025/05/12	GOVI	05/02/2026	1,150. Call 00	GOVI	206680.0000	20.6680	210990.0000	21.0990	2.085	0.0000
2025/05/12	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/12	GOVI	07/05/2026		GOVI	1192.1830	1192.1830	1192.6350	1192.6350	0.038	0.0000
2025/05/12	GOVI	07/05/2026	1,177. Call 00	GOVI	151830.0000	15.1830	156350.0000	15.6350	2.977	0.0000
2025/05/12	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/12	GOVI	06/08/2026		GOVI	1213.6980	1213.6980	1214.1700	1214.1700	0.039	0.0000
2025/05/12	GOVI	06/08/2026	1,189. Call 00	GOVI	246980.0000	24.6980	251700.0000	25.1700	1.911	0.0000
2025/05/12	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/05/12	IGOV	08/05/2025		Index Future	374.3390	374.3390	374.3390	374.3390	0.000	0.0000
2025/05/12	IGOV	07/08/2025		Index Future	381.0310	381.0310	381.3090	381.3090	0.073	0.0000
2025/05/12	IGOV	06/11/2025		Index Future	388.4810	388.4810	388.7650	388.7650	0.073	0.0000
2025/05/12	IGOV	05/02/2026		Index Future	395.8520	395.8520	396.1460	396.1460	0.074	0.0000
2025/05/12	IGOV	07/05/2026		Index Future	403.2150	403.2150	403.5200	403.5200	0.076	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	
2025/05/12	IGOV	06/08/2026		Index Future	410.5790	410.5790	410.8930	410.8930	0.076	0.0000	0.0000
2025/05/12	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/05/12	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/05/12	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/05/12	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/05/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/05/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/05/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/05/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/05/12	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/05/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/05/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/05/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/05/12	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/05/12	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/05/12	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/05/12	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/12	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/12	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/05/12	R033	08/05/2025		Bond Future	10.3300	99.4019	10.3300	99.4019	0.000	0.0000	0.0000
2025/05/12	R033	07/08/2025		Bond Future	9.8720	104.3130	9.9285	104.0138	0.573	0.0000	0.0000
2025/05/12	R033	07/08/2025	10.33 Call	Bond Future	2998.0600	2.9981	2758.2500	2.7583	7.999	0.0000	0.0000
2025/05/12	R033	07/08/2025	10.33 Put	Bond Future	607.7200	0.6077	667.0500	0.6671	9.763	0.0000	0.0000
2025/05/12	R033	06/11/2025		Bond Future	9.9708	101.2824	10.0301	100.9777	0.595	0.0000	0.0000
2025/05/12	R033	06/11/2025	10.33 Call	Bond Future	3096.6800	3.0967	2886.1700	2.8862	6.798	0.0000	0.0000
2025/05/12	R033	06/11/2025	10.33 Put	Bond Future	1269.6800	1.2697	1363.9100	1.3639	7.422	0.0000	0.0000
2025/05/12	R033	05/02/2026		Bond Future	10.0903	103.1782	10.1526	102.8681	0.617	0.0000	0.0000
2025/05/12	R033	05/02/2026	10.49 Call	Bond Future	3622.3400	3.6223	3415.1700	3.4152	5.719	0.0000	0.0000
2025/05/12	R033	05/02/2026	10.49 Put	Bond Future	1653.9600	1.6540	1756.8400	1.7568	6.220	0.0000	0.0000
2025/05/12	R033	07/05/2026		Bond Future	10.2264	100.0257	10.2919	99.7104	0.640	0.0000	0.0000
2025/05/12	R033	07/05/2026	10.38 Call	Bond Future	3190.2500	3.1903	3006.2300	3.0062	5.768	0.0000	0.0000
2025/05/12	R033	07/05/2026	10.38 Put	Bond Future	2452.7700	2.4528	2584.1000	2.5841	5.354	0.0000	0.0000
2025/05/12	R033	06/08/2026		Bond Future	10.3810	101.8417	10.4500	101.5210	0.665	0.0000	0.0000
2025/05/12	R033	06/08/2026	10.25 Call	Bond Future	2689.0300	2.6890	2527.4200	2.5274	6.010	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	
2025/05/12	R033	06/08/2026	10.25 Put	Bond Future	3301.5700	3.3016	3460.6600	3.4607	4.819	0.0000	0.0000
2025/05/12	R035	08/05/2025		Bond Future	11.7800	85.1271	11.7800	85.1271	0.000	0.0000	0.0000
2025/05/12	R035	07/08/2025		Bond Future	10.6163	93.6729	10.6099	93.7082	0.061	0.0000	0.0000
2025/05/12	R035	07/08/2025	12.65 Call	Bond Future	10319.5900	10.3196	10352.3600	10.3524	0.318	0.0000	0.0000
2025/05/12	R035	07/08/2025	12.65 Put	Bond Future	18.4500	0.0185	15.8600	0.0159	14.038	0.0000	0.0000
2025/05/12	R035	07/08/2025	11.30 Call	Bond Future	4101.4300	4.1014	4111.1900	4.1112	0.238	0.0000	0.0000
2025/05/12	R035	07/08/2025	11.30 Put	Bond Future	446.4200	0.4464	420.8200	0.4208	5.735	0.0000	0.0000
2025/05/12	R035	07/08/2025	10.08 Put	Bond Future	3430.0300	3.4300	3384.7800	3.3848	1.319	0.0000	0.0000
2025/05/12	R035	07/08/2025	10.08 Call	Bond Future	415.3100	0.4153	405.4200	0.4054	2.381	0.0000	0.0000
2025/05/12	R035	07/08/2025	10.58 Put	Bond Future	1645.5100	1.6455	1601.5400	1.6015	2.672	0.0000	0.0000
2025/05/12	R035	07/08/2025	10.58 Call	Bond Future	1445.4300	1.4454	1436.8200	1.4368	0.596	0.0000	0.0000
2025/05/12	R035	07/08/2025	11.34 Call	Bond Future	4274.9400	4.2749	4285.8300	4.2858	0.255	0.0000	0.0000
2025/05/12	R035	07/08/2025	11.34 Put	Bond Future	412.3500	0.4124	387.8800	0.3879	5.934	0.0000	0.0000
2025/05/12	R035	06/11/2025	10.08 Put	Bond Future	4351.5800	4.3516	4311.0400	4.3110	0.932	0.0000	0.0000
2025/05/12	R035	06/11/2025	10.08 Call	Bond Future	753.4900	0.7535	749.0500	0.7491	0.589	0.0000	0.0000
2025/05/12	R035	06/11/2025	10.58 Put	Bond Future	2618.2000	2.6182	2580.4900	2.5805	1.440	0.0000	0.0000
2025/05/12	R035	06/11/2025	10.58 Call	Bond Future	1794.5600	1.7946	1792.9500	1.7930	0.090	0.0000	0.0000
2025/05/12	R035	06/11/2025	11.67 Call	Bond Future	5579.8500	5.5799	5594.1800	5.5942	0.257	0.0000	0.0000
2025/05/12	R035	06/11/2025	11.67 Put	Bond Future	728.3200	0.7283	706.5500	0.7066	2.989	0.0000	0.0000
2025/05/12	R035	06/11/2025	9.91 Put	Bond Future	5089.4000	5.0894	5048.8700	5.0489	0.796	0.0000	0.0000
2025/05/12	R035	06/11/2025	9.91 Call	Bond Future	522.1400	0.5221	517.7100	0.5177	0.848	0.0000	0.0000
2025/05/12	R035	06/11/2025	10.41 Put	Bond Future	3135.1700	3.1352	3096.0000	3.0960	1.249	0.0000	0.0000
2025/05/12	R035	06/11/2025	10.41 Call	Bond Future	1380.7600	1.3808	1377.6900	1.3777	0.222	0.0000	0.0000
2025/05/12	R035	06/11/2025	11.43 Call	Bond Future	4623.1200	4.6231	4633.6700	4.6337	0.228	0.0000	0.0000
2025/05/12	R035	06/11/2025	11.43 Put	Bond Future	979.0100	0.9790	953.4600	0.9535	2.610	0.0000	0.0000
2025/05/12	R035	06/11/2025	10.44 Put	Bond Future	3038.4700	3.0385	2999.5200	2.9995	1.282	0.0000	0.0000
2025/05/12	R035	06/11/2025	10.44 Call	Bond Future	1449.2500	1.4493	1446.4000	1.4464	0.197	0.0000	0.0000
2025/05/12	R035	06/11/2025	10.94 Put	Bond Future	1751.9400	1.7519	1718.7200	1.7187	1.896	0.0000	0.0000
2025/05/12	R035	06/11/2025	10.94 Call	Bond Future	2857.7900	2.8578	2860.6700	2.8607	0.101	0.0000	0.0000
2025/05/12	R035	06/11/2025	11.99 Call	Bond Future	6913.7500	6.9138	6932.7100	6.9327	0.274	0.0000	0.0000
2025/05/12	R035	06/11/2025	11.99 Put	Bond Future	487.8100	0.4878	470.6700	0.4707	3.514	0.0000	0.0000
2025/05/12	R035	06/11/2025		Bond Future	10.7324	90.9761	10.7257	91.0122	0.063	0.0000	0.0000
2025/05/12	R035	06/11/2025	11.20 Call	Bond Future	3757.6300	3.7576	3764.4900	3.7645	0.183	0.0000	0.0000
2025/05/12	R035	06/11/2025	11.20 Put	Bond Future	1292.5600	1.2926	1263.3200	1.2633	2.262	0.0000	0.0000
2025/05/12	R035	06/11/2025	11.95 Call	Bond Future	6744.3900	6.7444	6762.8000	6.7628	0.273	0.0000	0.0000
2025/05/12	R035	06/11/2025	11.95 Put	Bond Future	513.0700	0.5131	495.3800	0.4954	3.448	0.0000	0.0000
2025/05/12	R035	06/11/2025	11.45 Call	Bond Future	4701.1300	4.7011	4712.0000	4.7120	0.231	0.0000	0.0000
2025/05/12	R035	06/11/2025	11.45 Put	Bond Future	955.5200	0.9555	930.2900	0.9303	2.640	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	
2025/05/12	R035	06/11/2025	10.95 Put	Bond Future	1732.0500	1.7321	1698.9800	1.6990	1.909	0.0000	0.0000
2025/05/12	R035	06/11/2025	10.95 Call	Bond Future	2890.7000	2.8907	2893.7300	2.8937	0.105	0.0000	0.0000
2025/05/12	R035	05/02/2026		Bond Future	10.8691	92.6794	10.8620	92.7166	0.065	0.0000	0.0000
2025/05/12	R035	05/02/2026	10.79 Call	Bond Future	2509.5700	2.5096	2512.8600	2.5129	0.131	0.0000	0.0000
2025/05/12	R035	05/02/2026	10.79 Put	Bond Future	2924.6800	2.9247	2890.8000	2.8908	1.158	0.0000	0.0000
2025/05/12	R035	05/02/2026	10.44 Put	Bond Future	3929.5700	3.9296	3892.7600	3.8928	0.937	0.0000	0.0000
2025/05/12	R035	05/02/2026	10.44 Call	Bond Future	1645.1300	1.6451	1645.4900	1.6455	0.022	0.0000	0.0000
2025/05/12	R035	05/02/2026	10.94 Put	Bond Future	2567.1300	2.5671	2534.7600	2.5348	1.261	0.0000	0.0000
2025/05/12	R035	05/02/2026	10.94 Call	Bond Future	2937.5200	2.9375	2942.3200	2.9423	0.163	0.0000	0.0000
2025/05/12	R035	05/02/2026	12.44 Call	Bond Future	8349.5700	8.3496	8371.5000	8.3715	0.263	0.0000	0.0000
2025/05/12	R035	05/02/2026	12.44 Put	Bond Future	611.0700	0.6111	595.8300	0.5958	2.494	0.0000	0.0000
2025/05/12	R035	07/05/2026		Bond Future	11.0132	89.8741	11.0057	89.9123	0.068	0.0000	0.0000
2025/05/12	R035	07/05/2026	10.86 Call	Bond Future	2670.0000	2.6700	2675.6700	2.6757	0.212	0.0000	0.0000
2025/05/12	R035	07/05/2026	10.86 Put	Bond Future	3456.2000	3.4562	3423.6500	3.4237	0.942	0.0000	0.0000
2025/05/12	R035	06/08/2026		Bond Future	11.1752	91.5069	11.1673	91.5462	0.071	0.0000	0.0000
2025/05/12	R035	06/08/2026	11.06 Call	Bond Future	3162.7800	3.1628	3170.8000	3.1708	0.254	0.0000	0.0000
2025/05/12	R035	06/08/2026	11.06 Put	Bond Future	3736.6300	3.7366	3705.3500	3.7054	0.837	0.0000	0.0000
2025/05/12	R038	08/05/2025		Bond Future	11.2400	98.7975	11.2400	98.7975	0.000	0.0000	0.0000
2025/05/12	R038	07/08/2025		Bond Future	11.2773	101.2771	11.2551	101.4219	0.197	0.0000	0.0000
2025/05/12	R038	07/08/2025	11.24 Call	Bond Future	1681.7200	1.6817	1722.9600	1.7230	2.452	0.0000	0.0000
2025/05/12	R038	07/08/2025	11.24 Put	Bond Future	1925.2400	1.9252	1821.6600	1.8217	5.380	0.0000	0.0000
2025/05/12	R038	06/11/2025		Bond Future	11.4067	97.7466	11.3836	97.8943	0.203	0.0000	0.0000
2025/05/12	R038	06/11/2025	11.24 Call	Bond Future	2085.0100	2.0850	2130.4500	2.1305	2.179	0.0000	0.0000
2025/05/12	R038	06/11/2025	11.24 Put	Bond Future	3157.8500	3.1579	3055.5500	3.0556	3.240	0.0000	0.0000
2025/05/12	R038	06/11/2025	12.33 Call	Bond Future	6538.0200	6.5380	6638.3000	6.6383	1.534	0.0000	0.0000
2025/05/12	R038	06/11/2025	12.33 Put	Bond Future	898.4300	0.8984	850.9700	0.8510	5.283	0.0000	0.0000
2025/05/12	R038	06/11/2025	10.98 Put	Bond Future	4152.3800	4.1524	4036.5200	4.0365	2.790	0.0000	0.0000
2025/05/12	R038	06/11/2025	10.98 Call	Bond Future	1371.6300	1.3716	1403.5100	1.4035	2.324	0.0000	0.0000
2025/05/12	R038	05/02/2026		Bond Future	11.5531	99.5758	11.5290	99.7267	0.209	0.0000	0.0000
2025/05/12	R038	05/02/2026	11.44 Call	Bond Future	2840.3400	2.8403	2895.8700	2.8959	1.955	0.0000	0.0000
2025/05/12	R038	05/02/2026	11.44 Put	Bond Future	3549.8400	3.5498	3454.4400	3.4544	2.687	0.0000	0.0000
2025/05/12	R038	07/05/2026		Bond Future	11.7131	95.9154	11.6878	96.0695	0.216	0.0000	0.0000
2025/05/12	R038	07/05/2026	11.40 Call	Bond Future	2833.0600	2.8331	2885.7700	2.8858	1.861	0.0000	0.0000
2025/05/12	R038	07/05/2026	11.40 Put	Bond Future	4766.9100	4.7669	4665.4800	4.6655	2.128	0.0000	0.0000
2025/05/12	R038	06/08/2026		Bond Future	11.8875	97.6556	11.8611	97.8129	0.223	0.0000	0.0000
2025/05/12	R038	06/08/2026	11.77 Call	Bond Future	3837.6500	3.8377	3902.1100	3.9021	1.680	0.0000	0.0000
2025/05/12	R038	06/08/2026	11.77 Put	Bond Future	4538.9200	4.5389	4446.1100	4.4461	2.045	0.0000	0.0000
2025/05/12	R053	08/05/2025		Bond Future	12.6400	93.5672	12.6400	93.5672	0.000	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
2025/05/12	R053	07/08/2025		Bond Future		11.7912	102.8736	11.7587	103.1346	0.275	0.0000	0.0000
2025/05/12	R053	07/08/2025	13.17 Call	Bond Future		10264.0400	10.2640	10492.8600	10.4929	2.229	0.0000	0.0000
2025/05/12	R053	07/08/2025	13.17 Put	Bond Future		224.5100	0.2245	192.3200	0.1923	14.338	0.0000	0.0000
2025/05/12	R053	06/11/2025		Bond Future		11.9130	98.9956	11.8793	99.2618	0.283	0.0000	0.0000
2025/05/12	R053	06/11/2025	11.76 Call	Bond Future		2754.1200	2.7541	2850.3500	2.8504	3.494	0.0000	0.0000
2025/05/12	R053	06/11/2025	11.76 Put	Bond Future		3972.8500	3.9729	3802.8700	3.8029	4.279	0.0000	0.0000
2025/05/12	R053	05/02/2026		Bond Future		12.0482	100.8480	12.0131	101.1195	0.291	0.0000	0.0000
2025/05/12	R053	05/02/2026	11.49 Call	Bond Future		2200.7500	2.2008	2275.9200	2.2759	3.416	0.0000	0.0000
2025/05/12	R053	05/02/2026	11.49 Put	Bond Future		6686.5100	6.6865	6490.1600	6.4902	2.937	0.0000	0.0000
2025/05/12	R053	07/05/2026		Bond Future		12.1937	96.8335	12.1571	97.1105	0.300	0.0000	0.0000
2025/05/12	R053	07/05/2026	11.69 Call	Bond Future		2989.7400	2.9897	3080.9800	3.0810	3.052	0.0000	0.0000
2025/05/12	R053	07/05/2026	11.69 Put	Bond Future		6931.3600	6.9314	6745.6300	6.7456	2.680	0.0000	0.0000
2025/05/12	R053	06/08/2026		Bond Future		12.3504	98.5898	12.3122	98.8722	0.309	0.0000	0.0000
2025/05/12	R053	06/08/2026	12.28 Call	Bond Future		5212.7700	5.2128	5340.5900	5.3406	2.452	0.0000	0.0000
2025/05/12	R053	06/08/2026	12.28 Put	Bond Future		5734.2400	5.7342	5579.6400	5.5796	2.696	0.0000	0.0000
2025/05/12	R186	08/05/2025		Bond Future		8.4800	107.0830	8.4800	107.0830	0.000	0.0000	0.0000
2025/05/12	R186	07/08/2025		Bond Future		8.0561	104.5559	8.0673	104.5414	0.139	0.0000	0.0000
2025/05/12	R186	07/08/2025	9.68 Call	Bond Future		2071.7800	2.0718	2057.0500	2.0571	0.711	0.0000	0.0000
2025/05/12	R186	07/08/2025	9.68 Put	Bond Future		3.0400	0.0030	2.7900	0.0028	8.224	0.0000	0.0000
2025/05/12	R186	07/08/2025	10.25 Call	Bond Future		2781.5500	2.7816	2767.0100	2.7670	0.523	0.0000	0.0000
2025/05/12	R186	07/08/2025	10.25 Put	Bond Future		0.4600	0.0005	0.4000	0.0004	13.043	0.0000	0.0000
2025/05/12	R186	07/08/2025	9.22 Put	Bond Future		10.1200	0.0101	9.6100	0.0096	5.040	0.0000	0.0000
2025/05/12	R186	07/08/2025	9.22 Call	Bond Future		1498.7900	1.4988	1483.8000	1.4838	1.000	0.0000	0.0000
2025/05/12	R186	06/11/2025		Bond Future		8.1076	106.5747	8.1214	106.5601	0.170	0.0000	0.0000
2025/05/12	R186	06/11/2025	8.13 Call	Bond Future		319.4700	0.3195	309.4700	0.3095	3.130	0.0000	0.0000
2025/05/12	R186	06/11/2025	8.13 Put	Bond Future		295.7200	0.2957	300.3200	0.3003	1.556	0.0000	0.0000
2025/05/12	R186	05/02/2026		Bond Future		8.2706	103.2643	8.2881	103.2498	0.211	0.0000	0.0000
2025/05/12	R186	05/02/2026	8.43 Call	Bond Future		412.2300	0.4122	402.2700	0.4023	2.416	0.0000	0.0000
2025/05/12	R186	05/02/2026	8.43 Put	Bond Future		280.3500	0.2804	284.8400	0.2848	1.602	0.0000	0.0000
2025/05/12	R186	07/05/2026		Bond Future		8.6446	105.1568	8.6688	105.1425	0.280	0.0000	0.0000
2025/05/12	R186	07/05/2026	8.69 Call	Bond Future		316.0200	0.3160	307.4500	0.3075	2.712	0.0000	0.0000
2025/05/12	R186	07/05/2026	8.69 Put	Bond Future		289.2400	0.2892	294.9600	0.2950	1.978	0.0000	0.0000
2025/05/12	R186	06/08/2026		Bond Future		9.5511	101.7617	9.5911	101.7476	0.419	0.0000	0.0000
2025/05/12	R186	06/08/2026	8.57 Call	Bond Future		71.3700	0.0714	67.4900	0.0675	5.436	0.0000	0.0000
2025/05/12	R186	06/08/2026	8.57 Put	Bond Future		418.9900	0.4190	429.2400	0.4292	2.446	0.0000	0.0000
2025/05/12	R202	08/05/2025		Bond Future		272.3100	272.3100	272.3100	272.3100	0.000	0.0000	0.0000
2025/05/12	R202	07/08/2025		Bond Future		268.9102	268.9102	268.9698	268.9698	0.022	0.0000	0.0000
2025/05/12	R202	07/08/2025	271.60 Call	Bond Future		0.0000	0.0000	0.0000	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	
2025/05/12	R202	07/08/2025	271.60 Put	Bond Future	2689.8400	2.6898	2630.2200	2.6302	2.216	0.0000	0.0000
2025/05/12	R202	06/11/2025		Bond Future	274.1673	274.1673	274.2284	274.2284	0.022	0.0000	0.0000
2025/05/12	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	R202	06/11/2025	275.64 Put	Bond Future	1472.7500	1.4728	1411.5700	1.4116	4.154	0.0000	0.0000
2025/05/12	R202	05/02/2026		Bond Future	274.0124	274.0124	274.0766	274.0766	0.023	0.0000	0.0000
2025/05/12	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	R202	05/02/2026	277.82 Put	Bond Future	3807.6300	3.8076	3743.4400	3.7434	1.686	0.0000	0.0000
2025/05/12	R202	07/05/2026		Bond Future	279.1043	279.1043	279.1709	279.1709	0.024	0.0000	0.0000
2025/05/12	R202	07/05/2026	277.55 Call	Bond Future	1554.2800	1.5543	1620.9100	1.6209	4.287	0.0000	0.0000
2025/05/12	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	R202	06/08/2026		Bond Future	278.7928	278.7928	278.8638	278.8638	0.025	0.0000	0.0000
2025/05/12	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	3.7900	0.0038	100.000	0.0000	0.0000
2025/05/12	R202	06/08/2026	278.86 Put	Bond Future	67.2000	0.0672	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/12	R209	08/05/2025		Bond Future	11.8900	66.7798	11.8900	66.7798	0.000	0.0000	0.0000
2025/05/12	R209	07/08/2025		Bond Future	10.9564	73.1326	10.9449	73.1896	0.106	0.0000	0.0000
2025/05/12	R209	07/08/2025	12.68 Call	Bond Future	7898.3400	7.8983	7949.7600	7.9498	0.651	0.0000	0.0000
2025/05/12	R209	07/08/2025	12.68 Put	Bond Future	44.0500	0.0441	38.4000	0.0384	12.826	0.0000	0.0000
2025/05/12	R209	06/11/2025		Bond Future	11.0691	71.3918	11.0571	71.4501	0.109	0.0000	0.0000
2025/05/12	R209	06/11/2025	11.27 Call	Bond Future	2598.2300	2.5982	2615.6100	2.6156	0.669	0.0000	0.0000
2025/05/12	R209	06/11/2025	11.27 Put	Bond Future	1635.7000	1.6357	1594.7900	1.5948	2.501	0.0000	0.0000
2025/05/12	R209	05/02/2026		Bond Future	11.1976	72.7282	11.1851	72.7879	0.112	0.0000	0.0000
2025/05/12	R209	05/02/2026	10.93 Call	Bond Future	1898.5100	1.8985	1911.1000	1.9111	0.663	0.0000	0.0000
2025/05/12	R209	05/02/2026	10.93 Put	Bond Future	3182.1300	3.1821	3135.0600	3.1351	1.479	0.0000	0.0000
2025/05/12	R209	07/05/2026		Bond Future	11.3384	70.9101	11.3252	70.9711	0.116	0.0000	0.0000
2025/05/12	R209	07/05/2026	11.07 Call	Bond Future	2250.9600	2.2510	2266.9000	2.2669	0.708	0.0000	0.0000
2025/05/12	R209	07/05/2026	11.07 Put	Bond Future	3510.6900	3.5107	3465.6200	3.4656	1.284	0.0000	0.0000
2025/05/12	R209	06/08/2026		Bond Future	11.4928	72.1983	11.4790	72.2607	0.120	0.0000	0.0000
2025/05/12	R209	06/08/2026	11.39 Call	Bond Future	3006.8100	3.0068	3027.3900	3.0274	0.684	0.0000	0.0000
2025/05/12	R209	06/08/2026	11.39 Put	Bond Future	3475.0400	3.4750	3433.2000	3.4332	1.204	0.0000	0.0000
2025/05/12	R210	08/05/2025		Bond Future	248.0300	248.0300	248.0300	248.0300	0.000	0.0000	0.0000
2025/05/12	R210	07/08/2025		Bond Future	251.7617	251.7617	251.6042	251.6042	0.063	0.0000	0.0000
2025/05/12	R210	07/08/2025	248.44 Call	Bond Future	3321.6900	3.3217	3164.1800	3.1642	4.742	0.0000	0.0000
2025/05/12	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	R210	06/11/2025		Bond Future	253.2533	253.2533	253.0934	253.0934	0.063	0.0000	0.0000
2025/05/12	R210	06/11/2025	252.14 Call	Bond Future	1113.2900	1.1133	953.3600	0.9534	14.366	0.0000	0.0000
2025/05/12	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	R210	05/02/2026		Bond Future	258.0568	258.0568	257.8948	257.8948	0.063	0.0000	0.0000
2025/05/12	R210	05/02/2026	253.10 Call	Bond Future	4956.8400	4.9568	4794.8400	4.7948	3.268	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
2025/05/12	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/12	R210	07/05/2026		Bond Future	259.3560	259.3560	259.1930	259.1930	0.063	0.0000
2025/05/12	R210	07/05/2026	255.40 Call	Bond Future	3955.9800	3.9560	3792.9500	3.7930	4.121	0.0000
2025/05/12	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/12	R210	06/08/2026		Bond Future	264.1378	264.1378	263.9728	263.9728	0.062	0.0000
2025/05/12	R210	06/08/2026	259.84 Call	Bond Future	4297.8100	4.2978	4132.7600	4.1328	3.840	0.0000
2025/05/12	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/12	R213	08/05/2025		Bond Future	10.5200	86.3898	10.5200	86.3898	0.000	0.0000
2025/05/12	R213	07/08/2025		Bond Future	9.3326	93.2004	9.3791	93.0147	0.499	0.0000
2025/05/12	R213	07/08/2025	11.66 Call	Bond Future	8735.2800	8.7353	8549.6300	8.5496	2.125	0.0000
2025/05/12	R213	07/08/2025	11.66 Put	Bond Future	1.9300	0.0019	1.9600	0.0020	1.554	0.0000
2025/05/12	R213	06/11/2025		Bond Future	9.4219	91.4464	9.4711	91.2572	0.523	0.0000
2025/05/12	R213	06/11/2025	10.05 Call	Bond Future	3063.7600	3.0638	2915.6200	2.9156	4.835	0.0000
2025/05/12	R213	06/11/2025	10.05 Put	Bond Future	687.0000	0.6870	728.0000	0.7280	5.968	0.0000
2025/05/12	R213	05/02/2026		Bond Future	9.5377	93.1590	9.5898	92.9666	0.547	0.0000
2025/05/12	R213	05/02/2026	9.89 Call	Bond Future	2531.6200	2.5316	2404.0100	2.4040	5.041	0.0000
2025/05/12	R213	05/02/2026	9.89 Put	Bond Future	1242.8700	1.2429	1307.5900	1.3076	5.207	0.0000
2025/05/12	R213	07/05/2026		Bond Future	9.6666	91.3150	9.7220	91.1194	0.573	0.0000
2025/05/12	R213	07/05/2026	9.80 Call	Bond Future	2248.1800	2.2482	2134.2300	2.1342	5.069	0.0000
2025/05/12	R213	07/05/2026	9.80 Put	Bond Future	1777.9800	1.7780	1859.5500	1.8596	4.588	0.0000
2025/05/12	R213	06/08/2026		Bond Future	9.8202	92.9756	9.8792	92.7768	0.601	0.0000
2025/05/12	R213	06/08/2026	9.69 Call	Bond Future	1933.6900	1.9337	1832.9400	1.8329	5.210	0.0000
2025/05/12	R213	06/08/2026	9.69 Put	Bond Future	2374.2600	2.3743	2472.2400	2.4722	4.127	0.0000
2025/05/12	R214	08/05/2025		Bond Future	12.4000	60.8143	12.4000	60.8143	0.000	0.0000
2025/05/12	R214	07/08/2025		Bond Future	11.5075	67.0285	11.4753	67.1956	0.280	0.0000
2025/05/12	R214	07/08/2025	12.97 Call	Bond Future	7044.4100	7.0444	7195.5100	7.1955	2.145	0.0000
2025/05/12	R214	07/08/2025	12.97 Put	Bond Future	102.9200	0.1029	86.9900	0.0870	15.478	0.0000
2025/05/12	R214	06/11/2025		Bond Future	11.6222	65.0229	11.5888	65.1933	0.287	0.0000
2025/05/12	R214	06/11/2025	11.64 Call	Bond Future	2167.8100	2.1678	2240.3600	2.2404	3.347	0.0000
2025/05/12	R214	06/11/2025	11.64 Put	Bond Future	2077.2400	2.0772	1979.4100	1.9794	4.710	0.0000
2025/05/12	R214	05/02/2026		Bond Future	11.7523	66.2403	11.7176	66.4141	0.295	0.0000
2025/05/12	R214	05/02/2026	11.26 Call	Bond Future	1486.8100	1.4868	1537.7600	1.5378	3.427	0.0000
2025/05/12	R214	05/02/2026	11.26 Put	Bond Future	4021.6400	4.0216	3898.7700	3.8988	3.055	0.0000
2025/05/12	R214	07/05/2026		Bond Future	11.8863	64.1556	11.8503	64.3329	0.303	0.0000
2025/05/12	R214	07/05/2026	11.53 Call	Bond Future	2174.0800	2.1741	2238.7200	2.2387	2.973	0.0000
2025/05/12	R214	07/05/2026	11.53 Put	Bond Future	3961.9300	3.9619	3849.2800	3.8493	2.843	0.0000
2025/05/12	R214	06/08/2026		Bond Future	12.0330	65.3210	11.9956	65.5018	0.311	0.0000
2025/05/12	R214	06/08/2026	11.97 Call	Bond Future	3298.1100	3.2981	3380.0800	3.3801	2.485	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	
2025/05/12	R214	06/08/2026	11.97 Put	Bond Future	3602.8900	3.6029	3504.0600	3.5041	2.743	0.0000	0.0000
2025/05/12	R248	08/05/2025		Bond Future	12.6000	73.0565	12.6000	73.0565	0.000	0.0000	0.0000
2025/05/12	R248	07/08/2025		Bond Future	11.8725	79.5629	11.8349	79.7954	0.317	0.0000	0.0000
2025/05/12	R248	07/08/2025	13.21 Call	Bond Future	7699.1300	7.6991	7904.9700	7.9050	2.674	0.0000	0.0000
2025/05/12	R248	07/08/2025	13.21 Put	Bond Future	170.2000	0.1702	143.6200	0.1436	15.617	0.0000	0.0000
2025/05/12	R248	06/11/2025		Bond Future	11.9972	76.6570	11.9582	76.8941	0.326	0.0000	0.0000
2025/05/12	R248	06/11/2025	11.74 Call	Bond Future	1854.7200	1.8547	1934.8400	1.9348	4.320	0.0000	0.0000
2025/05/12	R248	06/11/2025	11.74 Put	Bond Future	3439.9100	3.4399	3282.9600	3.2830	4.563	0.0000	0.0000
2025/05/12	R248	05/02/2026		Bond Future	12.1381	78.0920	12.0974	78.3339	0.335	0.0000	0.0000
2025/05/12	R248	05/02/2026	11.46 Call	Bond Future	1391.3000	1.3913	1452.2300	1.4522	4.379	0.0000	0.0000
2025/05/12	R248	05/02/2026	11.46 Put	Bond Future	5606.7900	5.6068	5425.8800	5.4259	3.227	0.0000	0.0000
2025/05/12	R248	07/05/2026		Bond Future	12.2826	75.0821	12.2403	75.3287	0.345	0.0000	0.0000
2025/05/12	R248	07/05/2026	11.72 Call	Bond Future	2197.0400	2.1970	2277.2000	2.2772	3.649	0.0000	0.0000
2025/05/12	R248	07/05/2026	11.72 Put	Bond Future	5595.2400	5.5952	5428.7900	5.4288	2.975	0.0000	0.0000
2025/05/12	R248	06/08/2026		Bond Future	12.4408	76.4452	12.3967	76.6966	0.355	0.0000	0.0000
2025/05/12	R248	06/08/2026	12.37 Call	Bond Future	3958.1000	3.9581	4074.1600	4.0742	2.932	0.0000	0.0000
2025/05/12	R248	06/08/2026	12.37 Put	Bond Future	4362.1000	4.3621	4226.8100	4.2268	3.101	0.0000	0.0000
2025/05/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/12	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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