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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/05/2025 TO 14/05/2025

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
2025/05/14	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/14	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/14	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/14	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/14	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/14	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/14	2029	07/08/2025		Bond Future	138.8878	138.8878	138.9961	0.078	0.0000	0.0000
2025/05/14	2029	07/08/2025	137.41 Call	Bond Future	1477.7800	1.4778	1586.1200	7.331	0.0000	0.0000
2025/05/14	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	2029	06/11/2025		Bond Future	140.1634	140.1634	140.2745	0.079	0.0000	0.0000
2025/05/14	2029	06/11/2025	139.79 Call	Bond Future	373.3700	0.3734	484.5300	29.772	0.0000	0.0000
2025/05/14	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.000	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
2025/05/14	2029	05/02/2026		Bond Future	142.8233	142.8233	142.9382	142.9382	0.080	0.0000
2025/05/14	2029	05/02/2026	140.11 Call	Bond Future	2713.2500	2.7133	2828.1700	2.8282	4.236	0.0000
2025/05/14	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/14	2029	07/05/2026		Bond Future	144.0121	144.0121	144.1311	144.1311	0.083	0.0000
2025/05/14	2029	07/05/2026	141.82 Call	Bond Future	2192.0700	2.1921	2311.1100	2.3111	5.430	0.0000
2025/05/14	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/14	2029	06/08/2026		Bond Future	146.6693	146.6693	146.7921	146.7921	0.084	0.0000
2025/05/14	2029	06/08/2026	144.10 Call	Bond Future	2569.2600	2.5693	2692.1100	2.6921	4.782	0.0000
2025/05/14	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/14	2030	07/08/2025	8.72 Put	Bond Future	1499.7300	1.4997	1475.3100	1.4753	1.628	0.0000
2025/05/14	2030	07/08/2025	8.72 Call	Bond Future	433.3300	0.4333	438.1100	0.4381	1.103	0.0000
2025/05/14	2030	07/08/2025	9.22 Put	Bond Future	604.6600	0.6047	588.7200	0.5887	2.636	0.0000
2025/05/14	2030	07/08/2025	9.22 Call	Bond Future	1306.9800	1.3070	1320.2400	1.3202	1.015	0.0000
2025/05/14	2030	07/08/2025	9.81 Call	Bond Future	2900.4600	2.9005	2922.9500	2.9230	0.775	0.0000
2025/05/14	2030	07/08/2025	9.81 Put	Bond Future	161.5300	0.1615	154.8200	0.1548	4.154	0.0000
2025/05/14	2030	07/08/2025	12.12 Call	Bond Future	10215.8900	10.2159	10245.0900	10.2451	0.286	0.0000
2025/05/14	2030	07/08/2025	12.12 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2025/05/14	2030	07/08/2025	10.48 Put	Bond Future	24.4700	0.0245	22.9200	0.0229	6.334	0.0000
2025/05/14	2030	07/08/2025	10.48 Call	Bond Future	5011.8100	5.0118	5039.4600	5.0395	0.552	0.0000
2025/05/14	2030	07/08/2025		Bond Future	9.0201	96.5716	9.0118	96.6008	0.092	0.0000
2025/05/14	2030	07/08/2025	11.11 Call	Bond Future	7043.0300	7.0430	7072.0500	7.0721	0.412	0.0000
2025/05/14	2030	07/08/2025	11.11 Put	Bond Future	1.9800	0.0020	1.8000	0.0018	9.091	0.0000
2025/05/14	2030	06/11/2025		Bond Future	9.0989	98.4363	9.0899	98.4665	0.099	0.0000
2025/05/14	2030	06/11/2025	9.54 Call	Bond Future	2170.7400	2.1707	2187.9400	2.1879	0.792	0.0000
2025/05/14	2030	06/11/2025	9.54 Put	Bond Future	701.5100	0.7015	688.5500	0.6886	1.847	0.0000
2025/05/14	2030	06/11/2025	8.72 Put	Bond Future	1941.4400	1.9414	1918.4700	1.9185	1.183	0.0000
2025/05/14	2030	06/11/2025	8.72 Call	Bond Future	657.0800	0.6571	664.2700	0.6643	1.094	0.0000
2025/05/14	2030	06/11/2025	9.22 Put	Bond Future	1068.6100	1.0686	1051.7900	1.0518	1.574	0.0000
2025/05/14	2030	06/11/2025	9.22 Call	Bond Future	1474.7700	1.4748	1488.1100	1.4881	0.905	0.0000
2025/05/14	2030	06/11/2025	10.08 Call	Bond Future	3560.9900	3.5610	3583.4800	3.5835	0.632	0.0000
2025/05/14	2030	06/11/2025	10.08 Put	Bond Future	330.4800	0.3305	322.8100	0.3228	2.321	0.0000
2025/05/14	2030	05/02/2026		Bond Future	9.2079	96.2724	9.1979	96.3043	0.109	0.0000
2025/05/14	2030	05/02/2026	9.49 Call	Bond Future	2022.2600	2.0223	2038.6400	2.0386	0.810	0.0000
2025/05/14	2030	05/02/2026	9.49 Put	Bond Future	1128.7000	1.1287	1113.2100	1.1132	1.372	0.0000
2025/05/14	2030	07/05/2026		Bond Future	9.3535	98.0372	9.3423	98.0708	0.120	0.0000
2025/05/14	2030	07/05/2026	9.39 Call	Bond Future	1752.8600	1.7529	1768.0000	1.7680	0.864	0.0000
2025/05/14	2030	07/05/2026	9.39 Put	Bond Future	1643.2000	1.6432	1624.7000	1.6247	1.126	0.0000
2025/05/14	2030	06/08/2026		Bond Future	9.5353	95.8111	9.5227	95.8465	0.132	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	
2025/05/14	2030	06/08/2026	9.22 Call	Bond Future	1305.7100	1.3057	1319.0000	1.3190	1.018	0.0000	0.0000
2025/05/14	2030	06/08/2026	9.22 Put	Bond Future	2198.3600	2.1984	2176.2300	2.1762	1.007	0.0000	0.0000
2025/05/14	2032	07/08/2025	9.40 Put	Bond Future	2521.0100	2.5210	2433.1300	2.4331	3.486	0.0000	0.0000
2025/05/14	2032	07/08/2025	9.40 Call	Bond Future	445.3100	0.4453	468.1400	0.4681	5.127	0.0000	0.0000
2025/05/14	2032	07/08/2025	9.90 Put	Bond Future	1166.1100	1.1661	1108.0100	1.1080	4.982	0.0000	0.0000
2025/05/14	2032	07/08/2025	9.90 Call	Bond Future	1396.2600	1.3963	1448.8700	1.4489	3.768	0.0000	0.0000
2025/05/14	2032	07/08/2025	10.59 Call	Bond Future	3606.7800	3.6068	3694.8400	3.6948	2.442	0.0000	0.0000
2025/05/14	2032	07/08/2025	10.59 Put	Bond Future	309.8000	0.3098	287.1500	0.2872	7.311	0.0000	0.0000
2025/05/14	2032	07/08/2025		Bond Future	9.8494	95.3437	9.8251	95.4544	0.247	0.0000	0.0000
2025/05/14	2032	07/08/2025	12.01 Call	Bond Future	9216.8500	9.2169	9326.9100	9.3269	1.194	0.0000	0.0000
2025/05/14	2032	07/08/2025	12.01 Put	Bond Future	4.5500	0.0046	3.9000	0.0039	14.286	0.0000	0.0000
2025/05/14	2032	06/11/2025		Bond Future	9.9539	93.0231	9.9282	93.1363	0.258	0.0000	0.0000
2025/05/14	2032	06/11/2025	10.42 Call	Bond Future	3022.3900	3.0224	3095.1400	3.0951	2.407	0.0000	0.0000
2025/05/14	2032	06/11/2025	10.42 Put	Bond Future	995.2000	0.9952	954.7500	0.9548	4.065	0.0000	0.0000
2025/05/14	2032	06/11/2025	9.40 Put	Bond Future	3191.7600	3.1918	3107.1300	3.1071	2.652	0.0000	0.0000
2025/05/14	2032	06/11/2025	9.40 Call	Bond Future	708.1100	0.7081	736.6800	0.7367	4.035	0.0000	0.0000
2025/05/14	2032	06/11/2025	9.90 Put	Bond Future	1866.1600	1.8662	1803.8200	1.8038	3.341	0.0000	0.0000
2025/05/14	2032	06/11/2025	9.90 Call	Bond Future	1628.3000	1.6283	1679.1600	1.6792	3.124	0.0000	0.0000
2025/05/14	2032	06/11/2025	10.89 Call	Bond Future	4554.1700	4.5542	4642.0400	4.6420	1.929	0.0000	0.0000
2025/05/14	2032	06/11/2025	10.89 Put	Bond Future	539.6000	0.5396	514.2700	0.5143	4.694	0.0000	0.0000
2025/05/14	2032	05/02/2026		Bond Future	10.0812	94.7652	10.0539	94.8816	0.271	0.0000	0.0000
2025/05/14	2032	05/02/2026	10.16 Call	Bond Future	2319.4300	2.3194	2378.3600	2.3784	2.541	0.0000	0.0000
2025/05/14	2032	05/02/2026	10.16 Put	Bond Future	1984.7000	1.9847	1927.1700	1.9272	2.899	0.0000	0.0000
2025/05/14	2032	07/05/2026		Bond Future	10.2275	92.3433	10.1984	92.4630	0.285	0.0000	0.0000
2025/05/14	2032	07/05/2026	10.14 Call	Bond Future	2221.8700	2.2219	2277.5500	2.2776	2.506	0.0000	0.0000
2025/05/14	2032	07/05/2026	10.14 Put	Bond Future	2582.1200	2.5821	2518.1000	2.5181	2.479	0.0000	0.0000
2025/05/14	2032	06/08/2026		Bond Future	10.3956	94.0214	10.3645	94.1444	0.299	0.0000	0.0000
2025/05/14	2032	06/08/2026	10.12 Call	Bond Future	2027.2300	2.0272	2079.6300	2.0796	2.585	0.0000	0.0000
2025/05/14	2032	06/08/2026	10.12 Put	Bond Future	3123.2400	3.1232	3052.6500	3.0527	2.260	0.0000	0.0000
2025/05/14	2033	07/08/2025		Bond Future	129.6170	129.6170	129.9730	129.9730	0.275	0.0000	0.0000
2025/05/14	2033	07/08/2025	128.65 Call	Bond Future	966.9900	0.9670	1322.9700	1.3230	36.813	0.0000	0.0000
2025/05/14	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	2033	06/11/2025		Bond Future	130.6111	130.6111	130.9747	130.9747	0.278	0.0000	0.0000
2025/05/14	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	2033	06/11/2025	133.14 Put	Bond Future	2528.9200	2.5289	2165.3500	2.1654	14.376	0.0000	0.0000
2025/05/14	2033	05/02/2026		Bond Future	133.0898	133.0898	133.4618	133.4618	0.279	0.0000	0.0000
2025/05/14	2033	05/02/2026	132.88 Call	Bond Future	209.8100	0.2098	581.7700	0.5818	177.284	0.0000	0.0000
2025/05/14	2033	05/02/2026	132.88 Put	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
2025/05/14	2033	07/05/2026		Bond Future	133.9952	133.9952	134.3759	0.284	0.0000	0.0000
2025/05/14	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	2033	07/05/2026	135.16 Put	Bond Future	1164.8300	1.1648	784.0900	0.7841	32.686	0.0000
2025/05/14	2033	06/08/2026		Bond Future	136.4675	136.4675	136.8568	0.285	0.0000	0.0000
2025/05/14	2033	06/08/2026	134.25 Call	Bond Future	2217.5200	2.2175	2606.8100	2.6068	17.555	0.0000
2025/05/14	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	2037	07/08/2025	10.50 Put	Bond Future	4525.2100	4.5252	4626.5400	4.6265	2.239	0.0000
2025/05/14	2037	07/08/2025	10.50 Call	Bond Future	219.9500	0.2200	201.1400	0.2011	8.552	0.0000
2025/05/14	2037	07/08/2025	11.00 Put	Bond Future	2354.8400	2.3548	2422.7900	2.4228	2.886	0.0000
2025/05/14	2037	07/08/2025	11.00 Call	Bond Future	963.7600	0.9638	911.5700	0.9116	5.415	0.0000
2025/05/14	2037	07/08/2025	11.83 Call	Bond Future	3732.8500	3.7329	3632.3100	3.6323	2.693	0.0000
2025/05/14	2037	07/08/2025	11.83 Put	Bond Future	579.9400	0.5799	599.5400	0.5995	3.380	0.0000
2025/05/14	2037	07/08/2025	11.45 Call	Bond Future	2264.8200	2.2648	2182.1400	2.1821	3.651	0.0000
2025/05/14	2037	07/08/2025	11.45 Put	Bond Future	1148.3500	1.1484	1185.8100	1.1858	3.262	0.0000
2025/05/14	2037	07/08/2025	12.17 Call	Bond Future	5214.7000	5.2147	5104.5700	5.1046	2.112	0.0000
2025/05/14	2037	07/08/2025	12.17 Put	Bond Future	300.0400	0.3000	310.0500	0.3101	3.336	0.0000
2025/05/14	2037	07/08/2025	11.42 Call	Bond Future	2161.2800	2.1613	2080.3600	2.0804	3.744	0.0000
2025/05/14	2037	07/08/2025	11.42 Put	Bond Future	1208.7000	1.2087	1247.9200	1.2479	3.245	0.0000
2025/05/14	2037	07/08/2025	10.55 Put	Bond Future	4271.2500	4.2713	4369.8500	4.3699	2.308	0.0000
2025/05/14	2037	07/08/2025	10.55 Call	Bond Future	263.6700	0.2637	242.1300	0.2421	8.169	0.0000
2025/05/14	2037	07/08/2025	10.64 Put	Bond Future	3833.0000	3.8330	3926.2300	3.9262	2.432	0.0000
2025/05/14	2037	07/08/2025	10.64 Call	Bond Future	357.6900	0.3577	330.7800	0.3308	7.523	0.0000
2025/05/14	2037	07/08/2025	11.82 Call	Bond Future	3691.2200	3.6912	3591.0400	3.5910	2.714	0.0000
2025/05/14	2037	07/08/2025	11.82 Put	Bond Future	590.9800	0.5910	610.9400	0.6109	3.377	0.0000
2025/05/14	2037	07/08/2025	11.07 Call	Bond Future	1127.9300	1.1279	1070.6000	1.0706	5.083	0.0000
2025/05/14	2037	07/08/2025	11.07 Put	Bond Future	2121.9200	2.1219	2184.7300	2.1847	2.960	0.0000
2025/05/14	2037	07/08/2025	10.34 Put	Bond Future	5384.1200	5.3841	5492.7400	5.4927	2.017	0.0000
2025/05/14	2037	07/08/2025	10.34 Call	Bond Future	116.7000	0.1167	105.1800	0.1052	9.871	0.0000
2025/05/14	2037	07/08/2025		Bond Future	11.2473	82.8086	11.2689	82.6885	0.192	0.0000
2025/05/14	2037	07/08/2025	13.01 Call	Bond Future	9080.8100	9.0808	8961.9500	8.9620	1.309	0.0000
2025/05/14	2037	07/08/2025	13.01 Put	Bond Future	44.7400	0.0447	46.0200	0.0460	2.861	0.0000
2025/05/14	2037	06/11/2025		Bond Future	11.3699	84.4075	11.3924	84.2854	0.197	0.0000
2025/05/14	2037	06/11/2025	11.63 Call	Bond Future	3103.7000	3.1037	3023.4800	3.0235	2.585	0.0000
2025/05/14	2037	06/11/2025	11.63 Put	Bond Future	1702.9100	1.7029	1744.8300	1.7448	2.462	0.0000
2025/05/14	2037	06/11/2025	10.50 Put	Bond Future	5424.8500	5.4249	5521.6100	5.5216	1.784	0.0000
2025/05/14	2037	06/11/2025	10.50 Call	Bond Future	485.8300	0.4858	460.4500	0.4605	5.224	0.0000
2025/05/14	2037	06/11/2025	11.00 Put	Bond Future	3369.3500	3.3694	3441.5100	3.4415	2.142	0.0000
2025/05/14	2037	06/11/2025	11.00 Call	Bond Future	1317.8100	1.3178	1267.8300	1.2678	3.793	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	
2025/05/14	2037	06/11/2025	12.16 Call	Bond Future	5071.6600	5.0717	4973.3900	4.9734	1.938	0.0000	0.0000
2025/05/14	2037	06/11/2025	12.16 Put	Bond Future	917.9700	0.9180	941.8400	0.9418	2.600	0.0000	0.0000
2025/05/14	2037	05/02/2026	12.27 Call	Bond Future	5379.0700	5.3791	5286.4500	5.2865	1.722	0.0000	0.0000
2025/05/14	2037	05/02/2026	12.27 Put	Bond Future	1470.4000	1.4704	1501.1700	1.5012	2.093	0.0000	0.0000
2025/05/14	2037	05/02/2026	10.90 Put	Bond Future	4716.2400	4.7162	4795.3700	4.7954	1.678	0.0000	0.0000
2025/05/14	2037	05/02/2026	10.90 Call	Bond Future	1364.3200	1.3643	1320.0600	1.3201	3.244	0.0000	0.0000
2025/05/14	2037	05/02/2026	11.86 Call	Bond Future	3943.8100	3.9438	3862.9100	3.8629	2.051	0.0000	0.0000
2025/05/14	2037	05/02/2026	11.86 Put	Bond Future	2114.2400	2.1142	2156.7300	2.1567	2.010	0.0000	0.0000
2025/05/14	2037	05/02/2026	11.36 Call	Bond Future	2432.6900	2.4327	2369.7500	2.3698	2.587	0.0000	0.0000
2025/05/14	2037	05/02/2026	11.36 Put	Bond Future	3245.2800	3.2453	3305.7300	3.3057	1.863	0.0000	0.0000
2025/05/14	2037	05/02/2026	10.65 Put	Bond Future	5711.0600	5.7111	5800.1500	5.8002	1.560	0.0000	0.0000
2025/05/14	2037	05/02/2026	10.65 Call	Bond Future	933.5800	0.9336	899.2800	0.8993	3.674	0.0000	0.0000
2025/05/14	2037	05/02/2026	12.73 Call	Bond Future	7124.0400	7.1240	7021.5500	7.0216	1.439	0.0000	0.0000
2025/05/14	2037	05/02/2026	12.73 Put	Bond Future	972.2400	0.9722	993.1400	0.9931	2.150	0.0000	0.0000
2025/05/14	2037	05/02/2026	11.40 Put	Bond Future	3137.9600	3.1380	3196.8500	3.1969	1.877	0.0000	0.0000
2025/05/14	2037	05/02/2026	11.40 Call	Bond Future	2541.1900	2.5412	2476.6900	2.4767	2.538	0.0000	0.0000
2025/05/14	2037	05/02/2026		Bond Future	11.5114	81.7299	11.5345	81.6065	0.201	0.0000	0.0000
2025/05/14	2037	05/02/2026	11.20 Call	Bond Future	2022.1500	2.0222	1965.6000	1.9656	2.797	0.0000	0.0000
2025/05/14	2037	05/02/2026	11.20 Put	Bond Future	3705.9200	3.7059	3772.7600	3.7728	1.804	0.0000	0.0000
2025/05/14	2037	07/05/2026		Bond Future	11.6706	83.2269	11.6945	83.1023	0.205	0.0000	0.0000
2025/05/14	2037	07/05/2026	11.32 Call	Bond Future	2357.4200	2.3574	2300.2300	2.3002	2.426	0.0000	0.0000
2025/05/14	2037	07/05/2026	11.32 Put	Bond Future	4212.3600	4.2124	4279.8400	4.2798	1.602	0.0000	0.0000
2025/05/14	2037	06/08/2026		Bond Future	11.8485	80.4796	11.8733	80.3536	0.210	0.0000	0.0000
2025/05/14	2037	06/08/2026	11.71 Call	Bond Future	3251.8900	3.2519	3186.4400	3.1864	2.013	0.0000	0.0000
2025/05/14	2037	06/08/2026	11.71 Put	Bond Future	3959.2600	3.9593	4019.7500	4.0198	1.528	0.0000	0.0000
2025/05/14	2038	07/08/2025		Bond Future	138.7878	138.7878	139.3216	139.3216	0.385	0.0000	0.0000
2025/05/14	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	2038	07/08/2025	139.56 Put	Bond Future	772.2000	0.7722	238.3700	0.2384	69.131	0.0000	0.0000
2025/05/14	2038	06/11/2025		Bond Future	141.5013	141.5013	142.0462	142.0462	0.385	0.0000	0.0000
2025/05/14	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	2038	06/11/2025	143.88 Put	Bond Future	2378.6600	2.3787	1833.7600	1.8338	22.908	0.0000	0.0000
2025/05/14	2038	05/02/2026		Bond Future	142.0124	142.0124	142.5696	142.5696	0.392	0.0000	0.0000
2025/05/14	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	2038	05/02/2026	143.20 Put	Bond Future	1187.6500	1.1877	630.4300	0.6304	46.918	0.0000	0.0000
2025/05/14	2038	07/05/2026		Bond Future	144.6519	144.6519	145.2212	145.2212	0.394	0.0000	0.0000
2025/05/14	2038	07/05/2026	144.53 Call	Bond Future	121.9300	0.1219	691.2400	0.6912	466.915	0.0000	0.0000
2025/05/14	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	2038	06/08/2026		Bond Future	145.1062	145.1062	145.6884	145.6884	0.401	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
2025/05/14	2038	06/08/2026	144.72 Call	Bond Future	386.2000	0.3862	968.3800	0.9684	150.746	0.0000	0.0000
2025/05/14	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	2040	07/08/2025	12.60 Call	Bond Future	5527.9600	5.5280	5438.2700	5.4383	1.622	0.0000	0.0000
2025/05/14	2040	07/08/2025	12.60 Put	Bond Future	323.6400	0.3236	330.1600	0.3302	2.015	0.0000	0.0000
2025/05/14	2040	07/08/2025	10.80 Put	Bond Future	5601.5000	5.6015	5686.7700	5.6868	1.522	0.0000	0.0000
2025/05/14	2040	07/08/2025	10.80 Call	Bond Future	138.6000	0.1386	127.6600	0.1277	7.893	0.0000	0.0000
2025/05/14	2040	07/08/2025	11.40 Put	Bond Future	2626.3500	2.6264	2680.1700	2.6802	2.049	0.0000	0.0000
2025/05/14	2040	07/08/2025	11.40 Call	Bond Future	955.0900	0.9551	912.7000	0.9127	4.438	0.0000	0.0000
2025/05/14	2040	07/08/2025	12.00 Call	Bond Future	2871.8500	2.8719	2797.8800	2.7979	2.576	0.0000	0.0000
2025/05/14	2040	07/08/2025	12.00 Put	Bond Future	993.3200	0.9933	1015.5600	1.0156	2.239	0.0000	0.0000
2025/05/14	2040	07/08/2025	11.10 Put	Bond Future	3951.8000	3.9518	4023.3600	4.0234	1.811	0.0000	0.0000
2025/05/14	2040	07/08/2025	11.10 Call	Bond Future	416.1300	0.4161	391.4800	0.3915	5.924	0.0000	0.0000
2025/05/14	2040	07/08/2025	11.00 Put	Bond Future	4468.8800	4.4689	4545.6500	4.5457	1.718	0.0000	0.0000
2025/05/14	2040	07/08/2025	11.00 Call	Bond Future	297.9000	0.2979	278.4600	0.2785	6.526	0.0000	0.0000
2025/05/14	2040	07/08/2025	11.70 Put	Bond Future	1652.8800	1.6529	1689.2100	1.6892	2.198	0.0000	0.0000
2025/05/14	2040	07/08/2025	11.70 Call	Bond Future	1785.6000	1.7856	1725.7200	1.7257	3.353	0.0000	0.0000
2025/05/14	2040	07/08/2025	12.40 Call	Bond Future	4595.9700	4.5960	4509.9100	4.5099	1.873	0.0000	0.0000
2025/05/14	2040	07/08/2025	12.40 Put	Bond Future	476.4000	0.4764	486.5500	0.4866	2.131	0.0000	0.0000
2025/05/14	2040	07/08/2025		Bond Future	11.6776	81.7956	11.6938	81.6994	0.139	0.0000	0.0000
2025/05/14	2040	07/08/2025	13.29 Call	Bond Future	8852.8400	8.8528	8757.7100	8.7577	1.075	0.0000	0.0000
2025/05/14	2040	07/08/2025	13.29 Put	Bond Future	79.5100	0.0795	80.5900	0.0806	1.358	0.0000	0.0000
2025/05/14	2040	06/11/2025		Bond Future	11.8054	83.3749	11.8222	83.2772	0.142	0.0000	0.0000
2025/05/14	2040	06/11/2025	11.84 Call	Bond Future	2545.8300	2.5458	2487.6700	2.4877	2.285	0.0000	0.0000
2025/05/14	2040	06/11/2025	11.84 Put	Bond Future	2344.5100	2.3445	2384.0500	2.3841	1.686	0.0000	0.0000
2025/05/14	2040	05/02/2026		Bond Future	11.9509	80.4273	11.9683	80.3287	0.145	0.0000	0.0000
2025/05/14	2040	05/02/2026	11.49 Call	Bond Future	1802.3000	1.8023	1760.4300	1.7604	2.323	0.0000	0.0000
2025/05/14	2040	05/02/2026	11.49 Put	Bond Future	4495.4000	4.4954	4552.1100	4.5521	1.262	0.0000	0.0000
2025/05/14	2040	05/02/2026	13.23 Call	Bond Future	7823.5800	7.8236	7739.7400	7.7397	1.072	0.0000	0.0000
2025/05/14	2040	05/02/2026	13.23 Put	Bond Future	1002.9900	1.0030	1017.7300	1.0177	1.470	0.0000	0.0000
2025/05/14	2040	05/02/2026	11.82 Put	Bond Future	3425.1500	3.4252	3471.1000	3.4711	1.342	0.0000	0.0000
2025/05/14	2040	05/02/2026	11.82 Call	Bond Future	2673.5300	2.6735	2620.9000	2.6209	1.969	0.0000	0.0000
2025/05/14	2040	07/05/2026		Bond Future	12.1125	81.9001	12.1303	81.8007	0.147	0.0000	0.0000
2025/05/14	2040	07/05/2026	11.67 Call	Bond Future	2315.8900	2.3159	2271.3700	2.2714	1.922	0.0000	0.0000
2025/05/14	2040	07/05/2026	11.67 Put	Bond Future	4841.9200	4.8419	4896.7600	4.8968	1.133	0.0000	0.0000
2025/05/14	2040	06/08/2026		Bond Future	12.2917	78.8775	12.3101	78.7773	0.150	0.0000	0.0000
2025/05/14	2040	06/08/2026	12.19 Call	Bond Future	3710.2800	3.7103	3655.6800	3.6557	1.472	0.0000	0.0000
2025/05/14	2040	06/08/2026	12.19 Put	Bond Future	4266.6500	4.2667	4312.2400	4.3122	1.069	0.0000	0.0000
2025/05/14	2044	07/08/2025	12.20 Call	Bond Future	2669.3600	2.6694	2577.6900	2.5777	3.434	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	
2025/05/14	2044	07/08/2025	12.20 Put	Bond Future	1126.2200	1.1262	1162.2400	1.1622	3.198	0.0000	0.0000
2025/05/14	2044	07/08/2025	11.85 Call	Bond Future	1475.9000	1.4759	1407.5900	1.4076	4.628	0.0000	0.0000
2025/05/14	2044	07/08/2025	11.85 Put	Bond Future	1998.1500	1.9982	2057.5300	2.0575	2.972	0.0000	0.0000
2025/05/14	2044	07/08/2025	11.30 Put	Bond Future	4311.8700	4.3119	4412.6300	4.4126	2.337	0.0000	0.0000
2025/05/14	2044	07/08/2025	11.30 Call	Bond Future	352.7900	0.3528	325.8600	0.3259	7.633	0.0000	0.0000
2025/05/14	2044	07/08/2025	10.63 Put	Bond Future	8505.2500	8.5053	8630.6000	8.6306	1.474	0.0000	0.0000
2025/05/14	2044	07/08/2025	10.63 Call	Bond Future	17.0900	0.0171	14.7500	0.0148	13.692	0.0000	0.0000
2025/05/14	2044	07/08/2025		Bond Future	11.9371	76.7164	11.9585	76.5887	0.180	0.0000	0.0000
2025/05/14	2044	07/08/2025	13.34 Call	Bond Future	7813.0200	7.8130	7689.2600	7.6893	1.584	0.0000	0.0000
2025/05/14	2044	07/08/2025	13.34 Put	Bond Future	134.6200	0.1346	138.5500	0.1386	2.919	0.0000	0.0000
2025/05/14	2044	06/11/2025		Bond Future	12.0640	78.1976	12.0862	78.0678	0.184	0.0000	0.0000
2025/05/14	2044	06/11/2025	11.88 Call	Bond Future	1928.8700	1.9289	1864.9800	1.8650	3.312	0.0000	0.0000
2025/05/14	2044	06/11/2025	11.88 Put	Bond Future	3020.0200	3.0200	3085.9700	3.0860	2.184	0.0000	0.0000
2025/05/14	2044	06/11/2025	12.20 Call	Bond Future	2928.2200	2.9282	2848.2100	2.8482	2.732	0.0000	0.0000
2025/05/14	2044	06/11/2025	12.20 Put	Bond Future	2137.8000	2.1378	2187.6300	2.1876	2.331	0.0000	0.0000
2025/05/14	2044	05/02/2026		Bond Future	12.2077	75.2782	12.2306	75.1469	0.188	0.0000	0.0000
2025/05/14	2044	05/02/2026	11.56 Call	Bond Future	1429.9500	1.4300	1383.7200	1.3837	3.233	0.0000	0.0000
2025/05/14	2044	05/02/2026	11.56 Put	Bond Future	5304.4000	5.3044	5389.4700	5.3895	1.604	0.0000	0.0000
2025/05/14	2044	07/05/2026		Bond Future	12.3658	76.6565	12.3894	76.5237	0.191	0.0000	0.0000
2025/05/14	2044	07/05/2026	11.80 Call	Bond Future	2077.7300	2.0777	2023.9900	2.0240	2.586	0.0000	0.0000
2025/05/14	2044	07/05/2026	11.80 Put	Bond Future	5372.9600	5.3730	5452.0500	5.4521	1.472	0.0000	0.0000
2025/05/14	2044	06/08/2026		Bond Future	12.5403	73.6637	12.5648	73.5294	0.195	0.0000	0.0000
2025/05/14	2044	06/08/2026	12.42 Call	Bond Future	3731.7700	3.7318	3660.3200	3.6603	1.915	0.0000	0.0000
2025/05/14	2044	06/08/2026	12.42 Put	Bond Future	4397.6300	4.3976	4460.4600	4.4605	1.429	0.0000	0.0000
2025/05/14	2046	07/08/2025		Bond Future	120.0318	120.0318	120.1981	120.1981	0.139	0.0000	0.0000
2025/05/14	2046	07/08/2025	118.69 Call	Bond Future	1341.8100	1.3418	1508.0900	1.5081	12.392	0.0000	0.0000
2025/05/14	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	2046	06/11/2025		Bond Future	120.1158	120.1158	120.2863	120.2863	0.142	0.0000	0.0000
2025/05/14	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	2046	06/11/2025	125.41 Put	Bond Future	5294.2100	5.2942	5123.7400	5.1237	3.220	0.0000	0.0000
2025/05/14	2046	05/02/2026		Bond Future	122.3947	122.3947	122.5697	122.5697	0.143	0.0000	0.0000
2025/05/14	2046	05/02/2026	121.65 Call	Bond Future	744.7300	0.7447	919.6900	0.9197	23.493	0.0000	0.0000
2025/05/14	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	2046	07/05/2026		Bond Future	122.3643	122.3643	122.5443	122.5443	0.147	0.0000	0.0000
2025/05/14	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	2046	07/05/2026	124.95 Put	Bond Future	2585.7100	2.5857	2405.6600	2.4057	6.963	0.0000	0.0000
2025/05/14	2046	06/08/2026		Bond Future	124.6201	124.6201	124.8050	124.8050	0.148	0.0000	0.0000
2025/05/14	2046	06/08/2026	122.38 Call	Bond Future	2240.1400	2.2401	2425.0100	2.4250	8.253	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
2025/05/14	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/14	2050	07/08/2025		Bond Future	118.6902	118.6902	119.3646	119.3646	0.568	0.0000
2025/05/14	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/14	2050	07/08/2025	119.89 Put	Bond Future	1199.8000	1.1998	525.3800	0.5254	56.211	0.0000
2025/05/14	2050	06/11/2025		Bond Future	121.0108	121.0108	121.6991	121.6991	0.569	0.0000
2025/05/14	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/14	2050	06/11/2025	124.42 Put	Bond Future	3409.2300	3.4092	2720.8700	2.7209	20.191	0.0000
2025/05/14	2050	05/02/2026		Bond Future	120.8851	120.8851	121.5882	121.5882	0.582	0.0000
2025/05/14	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/14	2050	05/02/2026	122.82 Put	Bond Future	1934.8800	1.9349	1231.8100	1.2318	36.337	0.0000
2025/05/14	2050	07/05/2026		Bond Future	123.1318	123.1318	123.8495	123.8495	0.583	0.0000
2025/05/14	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/14	2050	07/05/2026	124.07 Put	Bond Future	938.1800	0.9382	220.5200	0.2205	76.495	0.0000
2025/05/14	2050	06/08/2026		Bond Future	122.9365	122.9365	123.6696	123.6696	0.596	0.0000
2025/05/14	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	399.6200	0.3996	100.000	0.0000
2025/05/14	2050	06/08/2026	123.27 Put	Bond Future	333.4700	0.3335	0.0000	0.0000	(100.000)	0.0000
2025/05/14	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	AL37	08/05/2025		Index Future	1107.8320	1107.8320	1107.8320	1107.8320	0.000	0.0000
2025/05/14	AL37	07/08/2025		Index Future	1126.0290	1126.0290	1126.6330	1126.6330	0.054	0.0000
2025/05/14	AL37	06/11/2025		Index Future	1147.7800	1147.7800	1148.3960	1148.3960	0.054	0.0000
2025/05/14	AL37	05/02/2026		Index Future	1169.3110	1169.3110	1169.9430	1169.9430	0.054	0.0000
2025/05/14	AL37	07/05/2026		Index Future	1190.8180	1190.8180	1191.4670	1191.4670	0.055	0.0000
2025/05/14	AL37	06/08/2026		Index Future	1212.3250	1212.3250	1212.9900	1212.9900	0.055	0.0000
2025/05/14	AL7T	08/05/2025		Index Future	1305.4120	1305.4120	1305.4120	1305.4120	0.000	0.0000
2025/05/14	AL7T	07/08/2025		Index Future	1334.3650	1334.3650	1333.1160	1333.1160	0.094	0.0000
2025/05/14	AL7T	06/11/2025		Index Future	1360.1400	1360.1400	1358.8690	1358.8690	0.093	0.0000
2025/05/14	AL7T	05/02/2026		Index Future	1385.6540	1385.6540	1384.3650	1384.3650	0.093	0.0000
2025/05/14	AL7T	07/05/2026		Index Future	1411.1410	1411.1410	1409.8330	1409.8330	0.093	0.0000
2025/05/14	AL7T	06/08/2026		Index Future	1436.6270	1436.6270	1435.3010	1435.3010	0.092	0.0000
2025/05/14	ALBI	08/05/2025		Index Future	1117.9880	1117.9880	1117.9880	1117.9880	0.000	0.0000
2025/05/14	ALBI	07/08/2025		Index Future	1141.5210	1141.5210	1140.7950	1140.7950	0.064	0.0000
2025/05/14	ALBI	06/11/2025		Index Future	1163.5710	1163.5710	1162.8320	1162.8320	0.064	0.0000
2025/05/14	ALBI	05/02/2026		Index Future	1185.3980	1185.3980	1184.6500	1184.6500	0.063	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
2025/05/14	ALBI	07/05/2026		Index Future	1207.2010	1207.2010	1206.4440	1206.4440	0.063	0.0000
2025/05/14	ALBI	06/08/2026		Index Future	1229.0040	1229.0040	1228.2370	1228.2370	0.062	0.0000
2025/05/14	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/05/14	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/14	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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	
2025/05/14	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/14	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/14	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/14	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/14	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/14	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/14	ES33	07/08/2025		Bond Future	11.4413	82.5939	11.4520	82.5461	0.094	0.0000	0.0000
2025/05/14	ES33	07/08/2025	13.56 Call	Bond Future	8789.3400	8.7893	8741.4500	8.7415	0.545	0.0000	0.0000
2025/05/14	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	ES33	06/11/2025		Bond Future	11.5995	80.4127	11.6106	80.3642	0.096	0.0000	0.0000
2025/05/14	ES33	06/11/2025	12.01 Call	Bond Future	1762.5000	1.7625	1714.0000	1.7140	2.752	0.0000	0.0000
2025/05/14	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	ES33	05/02/2026		Bond Future	11.7844	81.9373	11.7959	81.8889	0.097	0.0000	0.0000
2025/05/14	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	ES33	05/02/2026	11.49 Put	Bond Future	1258.1300	1.2581	1306.5900	1.3066	3.852	0.0000	0.0000
2025/05/14	ES33	07/05/2026		Bond Future	11.9837	79.6632	11.9954	79.6148	0.098	0.0000	0.0000
2025/05/14	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	ES33	07/05/2026	11.69 Put	Bond Future	1217.3900	1.2174	1265.7700	1.2658	3.974	0.0000	0.0000
2025/05/14	ES33	06/08/2026		Bond Future	12.2052	81.1281	12.2173	81.0798	0.100	0.0000	0.0000
2025/05/14	ES33	06/08/2026	12.02 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	ES33	06/08/2026	12.02 Put	Bond Future	740.5400	0.7405	788.8200	0.7888	6.520	0.0000	0.0000
2025/05/14	ES42	07/08/2025		Bond Future	12.1277	76.7747	12.1440	76.6832	0.134	0.0000	0.0000
2025/05/14	ES42	07/08/2025	13.79 Call	Bond Future	8502.5300	8.5025	8410.9800	8.4110	1.077	0.0000	0.0000
2025/05/14	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	ES42	06/11/2025		Bond Future	12.2667	74.0102	12.2835	73.9172	0.137	0.0000	0.0000
2025/05/14	ES42	06/11/2025	12.39 Call	Bond Future	676.3400	0.6763	583.3500	0.5834	13.749	0.0000	0.0000
2025/05/14	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	ES42	05/02/2026		Bond Future	12.4193	75.4124	12.4366	75.3186	0.140	0.0000	0.0000
2025/05/14	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	ES42	05/02/2026	11.85 Put	Bond Future	3187.3100	3.1873	3281.1500	3.2812	2.944	0.0000	0.0000
2025/05/14	ES42	07/05/2026		Bond Future	12.5867	72.5473	12.6046	72.4526	0.142	0.0000	0.0000
2025/05/14	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	ES42	07/05/2026	12.20 Put	Bond Future	2094.1100	2.0941	2188.8100	2.1888	4.522	0.0000	0.0000
2025/05/14	ES42	06/08/2026		Bond Future	12.7643	73.8786	12.7828	73.7831	0.145	0.0000	0.0000
2025/05/14	ES42	06/08/2026	12.65 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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/05/14	ES42	06/08/2026	12.65 Put	Bond Future	595.7000	0.5957	691.2500	0.6913	16.040	0.0000	0.0000
2025/05/14	GOVI	08/05/2025		GOVI	1101.8720	1101.8720	1101.8720	1101.8720	0.000	0.0000	0.0000
2025/05/14	GOVI	07/08/2025		GOVI	1124.8640	1124.8640	1124.2240	1124.2240	0.057	0.0000	0.0000
2025/05/14	GOVI	07/08/2025	1,011. Call 00	GOVI	1138640.0000	113.8640	1132240.0000	113.2240	0.562	0.0000	0.0000
2025/05/14	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	GOVI	06/11/2025		GOVI	1146.5920	1146.5920	1145.9420	1145.9420	0.057	0.0000	0.0000
2025/05/14	GOVI	06/11/2025	1,112. Call 00	GOVI	345920.0000	34.5920	339420.0000	33.9420	1.879	0.0000	0.0000
2025/05/14	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	GOVI	05/02/2026		GOVI	1168.1010	1168.1010	1167.4420	1167.4420	0.056	0.0000	0.0000
2025/05/14	GOVI	05/02/2026	1,150. Call 00	GOVI	181010.0000	18.1010	174420.0000	17.4420	3.641	0.0000	0.0000
2025/05/14	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	GOVI	07/05/2026		GOVI	1189.5860	1189.5860	1188.9200	1188.9200	0.056	0.0000	0.0000
2025/05/14	GOVI	07/05/2026	1,177. Call 00	GOVI	125860.0000	12.5860	119200.0000	11.9200	5.292	0.0000	0.0000
2025/05/14	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	GOVI	06/08/2026		GOVI	1211.0710	1211.0710	1210.3970	1210.3970	0.056	0.0000	0.0000
2025/05/14	GOVI	06/08/2026	1,189. Call 00	GOVI	220710.0000	22.0710	213970.0000	21.3970	3.054	0.0000	0.0000
2025/05/14	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/05/14	IGOV	08/05/2025		Index Future	374.3390	374.3390	374.3390	374.3390	0.000	0.0000	0.0000
2025/05/14	IGOV	07/08/2025		Index Future	381.3330	381.3330	382.1090	382.1090	0.203	0.0000	0.0000
2025/05/14	IGOV	06/11/2025		Index Future	388.7900	388.7900	389.5820	389.5820	0.204	0.0000	0.0000
2025/05/14	IGOV	05/02/2026		Index Future	396.1740	396.1740	396.9820	396.9820	0.204	0.0000	0.0000
2025/05/14	IGOV	07/05/2026		Index Future	403.5490	403.5490	404.3730	404.3730	0.204	0.0000	0.0000
2025/05/14	IGOV	06/08/2026		Index Future	410.9240	410.9240	411.7650	411.7650	0.205	0.0000	0.0000
2025/05/14	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/05/14	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/05/14	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/05/14	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/05/14	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/05/14	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/05/14	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/05/14	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	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
2025/05/14	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/05/14	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/05/14	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/05/14	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/05/14	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/05/14	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2025/05/14	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/05/14	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/05/14	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/05/14	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/05/14	R033	07/08/2025		Bond Future	9.9798	103.7436	9.9607	103.8438	0.191	0.0000
2025/05/14	R033	07/08/2025	10.33 Call	Bond Future	2559.7000	2.5597	2622.3300	2.6223	2.447	0.0000
2025/05/14	R033	07/08/2025	10.33 Put	Bond Future	738.7000	0.7387	701.1300	0.7011	5.086	0.0000
2025/05/14	R033	06/11/2025		Bond Future	10.0839	100.7025	10.0639	100.8050	0.199	0.0000
2025/05/14	R033	06/11/2025	10.33 Call	Bond Future	2710.8700	2.7109	2767.9200	2.7679	2.104	0.0000
2025/05/14	R033	06/11/2025	10.33 Put	Bond Future	1463.8500	1.4639	1418.4000	1.4184	3.105	0.0000
2025/05/14	R033	05/02/2026		Bond Future	10.2090	102.5881	10.1877	102.6937	0.209	0.0000
2025/05/14	R033	05/02/2026	10.49 Call	Bond Future	3240.4700	3.2405	3299.6100	3.2996	1.825	0.0000
2025/05/14	R033	05/02/2026	10.49 Put	Bond Future	1862.1800	1.8622	1815.6600	1.8157	2.498	0.0000
2025/05/14	R033	07/05/2026		Bond Future	10.3513	99.4256	10.3286	99.5344	0.219	0.0000
2025/05/14	R033	07/05/2026	10.38 Call	Bond Future	2851.4600	2.8515	2904.6700	2.9047	1.866	0.0000
2025/05/14	R033	07/05/2026	10.38 Put	Bond Future	2714.0900	2.7141	2658.5500	2.6586	2.046	0.0000
2025/05/14	R033	06/08/2026		Bond Future	10.5125	101.2315	10.4883	101.3434	0.230	0.0000
2025/05/14	R033	06/08/2026	10.25 Call	Bond Future	2391.8800	2.3919	2439.2300	2.4392	1.980	0.0000
2025/05/14	R033	06/08/2026	10.25 Put	Bond Future	3614.6800	3.6147	3550.0700	3.5501	1.787	0.0000
2025/05/14	R035	07/08/2025	11.30 Call	Bond Future	3993.4100	3.9934	3956.8400	3.9568	0.916	0.0000
2025/05/14	R035	07/08/2025	11.30 Put	Bond Future	439.4200	0.4394	439.7800	0.4398	0.082	0.0000
2025/05/14	R035	07/08/2025	10.08 Put	Bond Future	3487.9600	3.4880	3512.1700	3.5122	0.694	0.0000
2025/05/14	R035	07/08/2025	10.08 Call	Bond Future	372.2200	0.3722	359.5000	0.3595	3.417	0.0000
2025/05/14	R035	07/08/2025	10.58 Put	Bond Future	1663.2400	1.6632	1673.9000	1.6739	0.641	0.0000
2025/05/14	R035	07/08/2025	10.58 Call	Bond Future	1362.1400	1.3621	1335.8700	1.3359	1.929	0.0000
2025/05/14	R035	07/08/2025	11.34 Call	Bond Future	4166.6300	4.1666	4129.8400	4.1298	0.883	0.0000
2025/05/14	R035	07/08/2025	11.34 Put	Bond Future	405.0600	0.4051	405.2000	0.4052	0.035	0.0000
2025/05/14	R035	07/08/2025		Bond Future	10.6347	93.5719	10.6415	93.5349	0.063	0.0000
2025/05/14	R035	07/08/2025	12.65 Call	Bond Future	10216.6100	10.2166	10179.3100	10.1793	0.365	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
2025/05/14	R035	07/08/2025	12.65 Put	Bond Future	16.4900	0.0165	16.1200	0.0161	2.244	0.0000	0.0000
2025/05/14	R035	06/11/2025		Bond Future	10.7515	90.8733	10.7585	90.8361	0.065	0.0000	0.0000
2025/05/14	R035	06/11/2025	11.20 Call	Bond Future	3664.8300	3.6648	3633.8900	3.6339	0.844	0.0000	0.0000
2025/05/14	R035	06/11/2025	11.20 Put	Bond Future	1302.4900	1.3025	1308.8200	1.3088	0.486	0.0000	0.0000
2025/05/14	R035	06/11/2025	10.08 Put	Bond Future	4410.7800	4.4108	4434.5300	4.4345	0.538	0.0000	0.0000
2025/05/14	R035	06/11/2025	10.08 Call	Bond Future	709.9600	0.7100	696.4400	0.6964	1.904	0.0000	0.0000
2025/05/14	R035	06/11/2025	10.58 Put	Bond Future	2651.0100	2.6510	2665.7900	2.6658	0.558	0.0000	0.0000
2025/05/14	R035	06/11/2025	10.58 Call	Bond Future	1724.6400	1.7246	1702.1500	1.7022	1.304	0.0000	0.0000
2025/05/14	R035	06/11/2025	11.67 Call	Bond Future	5478.4300	5.4784	5443.8500	5.4439	0.631	0.0000	0.0000
2025/05/14	R035	06/11/2025	11.67 Put	Bond Future	729.6300	0.7296	732.3200	0.7323	0.369	0.0000	0.0000
2025/05/14	R035	06/11/2025	9.91 Put	Bond Future	5157.6300	5.1576	5184.3300	5.1843	0.518	0.0000	0.0000
2025/05/14	R035	06/11/2025	9.91 Call	Bond Future	487.6400	0.4876	477.0700	0.4771	2.168	0.0000	0.0000
2025/05/14	R035	06/11/2025	10.41 Put	Bond Future	3176.4900	3.1765	3194.2400	3.1942	0.559	0.0000	0.0000
2025/05/14	R035	06/11/2025	10.41 Call	Bond Future	1319.3500	1.3194	1299.8300	1.2998	1.480	0.0000	0.0000
2025/05/14	R035	06/11/2025	11.43 Call	Bond Future	4525.3000	4.5253	4492.3100	4.4923	0.729	0.0000	0.0000
2025/05/14	R035	06/11/2025	11.43 Put	Bond Future	983.9200	0.9839	988.2000	0.9882	0.435	0.0000	0.0000
2025/05/14	R035	06/11/2025	11.95 Call	Bond Future	6640.4200	6.6404	6604.5700	6.6046	0.540	0.0000	0.0000
2025/05/14	R035	06/11/2025	11.95 Put	Bond Future	511.8300	0.5118	513.2500	0.5133	0.277	0.0000	0.0000
2025/05/14	R035	06/11/2025	11.45 Call	Bond Future	4602.9500	4.6030	4569.8000	4.5698	0.720	0.0000	0.0000
2025/05/14	R035	06/11/2025	11.45 Put	Bond Future	960.0700	0.9601	964.1900	0.9642	0.429	0.0000	0.0000
2025/05/14	R035	06/11/2025	10.95 Put	Bond Future	1749.5100	1.7495	1758.7300	1.7587	0.527	0.0000	0.0000
2025/05/14	R035	06/11/2025	10.95 Call	Bond Future	2805.4300	2.8054	2777.3800	2.7774	1.000	0.0000	0.0000
2025/05/14	R035	06/11/2025	10.44 Put	Bond Future	3078.2400	3.0782	3095.4500	3.0955	0.559	0.0000	0.0000
2025/05/14	R035	06/11/2025	10.44 Call	Bond Future	1386.2900	1.3863	1366.2300	1.3662	1.447	0.0000	0.0000
2025/05/14	R035	06/11/2025	10.94 Put	Bond Future	1769.7500	1.7698	1779.1000	1.7791	0.528	0.0000	0.0000
2025/05/14	R035	06/11/2025	10.94 Call	Bond Future	2772.8700	2.7729	2744.9500	2.7450	1.007	0.0000	0.0000
2025/05/14	R035	06/11/2025	11.99 Call	Bond Future	6809.5300	6.8095	6773.5400	6.7735	0.529	0.0000	0.0000
2025/05/14	R035	06/11/2025	11.99 Put	Bond Future	486.3200	0.4863	487.6000	0.4876	0.263	0.0000	0.0000
2025/05/14	R035	05/02/2026	10.44 Put	Bond Future	3976.3900	3.9764	3995.1000	3.9951	0.471	0.0000	0.0000
2025/05/14	R035	05/02/2026	10.44 Call	Bond Future	1588.0100	1.5880	1569.8300	1.5698	1.145	0.0000	0.0000
2025/05/14	R035	05/02/2026	10.94 Put	Bond Future	2595.4000	2.5954	2607.6800	2.6077	0.473	0.0000	0.0000
2025/05/14	R035	05/02/2026	10.94 Call	Bond Future	2861.8500	2.8619	2837.2400	2.8372	0.860	0.0000	0.0000
2025/05/14	R035	05/02/2026	12.44 Call	Bond Future	8247.3600	8.2474	8212.4900	8.2125	0.423	0.0000	0.0000
2025/05/14	R035	05/02/2026	12.44 Put	Bond Future	612.8000	0.6128	614.8200	0.6148	0.330	0.0000	0.0000
2025/05/14	R035	05/02/2026		Bond Future	10.8889	92.5755	10.8960	92.5386	0.065	0.0000	0.0000
2025/05/14	R035	05/02/2026	10.79 Call	Bond Future	2438.9900	2.4390	2416.1800	2.4162	0.935	0.0000	0.0000
2025/05/14	R035	05/02/2026	10.79 Put	Bond Future	2958.0400	2.9580	2972.1200	2.9721	0.476	0.0000	0.0000
2025/05/14	R035	07/05/2026		Bond Future	11.0338	89.7690	11.0410	89.7324	0.065	0.0000	0.0000
2025/05/14	R035	07/05/2026	10.86 Call	Bond Future	2603.5700	2.6036	2582.2500	2.5823	0.819	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
2025/05/14	R035	07/05/2026	10.86 Put	Bond Future	3494.8900	3.4949	3510.0900	3.5101	0.435	0.0000
2025/05/14	R035	06/08/2026		Bond Future	11.1966	91.4006	11.2039	91.3645	0.065	0.0000
2025/05/14	R035	06/08/2026	11.06 Call	Bond Future	3095.5700	3.0956	3074.2500	3.0743	0.689	0.0000
2025/05/14	R035	06/08/2026	11.06 Put	Bond Future	3775.7500	3.7758	3790.4800	3.7905	0.390	0.0000
2025/05/14	R038	07/08/2025	11.24 Put	Bond Future	1928.0100	1.9280	2010.5700	2.0106	4.282	0.0000
2025/05/14	R038	07/08/2025		Bond Future	11.2901	101.1936	11.3170	101.0182	0.239	0.0000
2025/05/14	R038	07/08/2025	11.24 Call	Bond Future	1601.0000	1.6010	1508.1800	1.5082	5.798	0.0000
2025/05/14	R038	06/11/2025		Bond Future	11.4200	97.6618	11.4481	97.4834	0.245	0.0000
2025/05/14	R038	06/11/2025	11.24 Call	Bond Future	2019.0300	2.0190	1934.2500	1.9343	4.199	0.0000
2025/05/14	R038	06/11/2025	11.24 Put	Bond Future	3176.7100	3.1767	3270.3100	3.2703	2.946	0.0000
2025/05/14	R038	06/11/2025	12.33 Call	Bond Future	6447.1200	6.4471	6300.3100	6.3003	2.277	0.0000
2025/05/14	R038	06/11/2025	12.33 Put	Bond Future	892.3700	0.8924	923.9400	0.9239	3.538	0.0000
2025/05/14	R038	06/11/2025	10.98 Put	Bond Future	4183.2100	4.1832	4296.5700	4.2966	2.710	0.0000
2025/05/14	R038	06/11/2025	10.98 Call	Bond Future	1317.6200	1.3176	1252.6000	1.2526	4.935	0.0000
2025/05/14	R038	05/02/2026		Bond Future	11.5669	99.4901	11.5959	99.3096	0.251	0.0000
2025/05/14	R038	05/02/2026	11.44 Call	Bond Future	2776.0300	2.7760	2685.1200	2.6851	3.275	0.0000
2025/05/14	R038	05/02/2026	11.44 Put	Bond Future	3571.1800	3.5712	3660.8000	3.6608	2.510	0.0000
2025/05/14	R038	07/05/2026		Bond Future	11.7273	95.8289	11.7574	95.6463	0.257	0.0000
2025/05/14	R038	07/05/2026	11.40 Call	Bond Future	2775.4100	2.7754	2692.1200	2.6921	3.001	0.0000
2025/05/14	R038	07/05/2026	11.40 Put	Bond Future	4795.7100	4.7957	4895.0900	4.8951	2.072	0.0000
2025/05/14	R038	06/08/2026		Bond Future	11.9023	97.5684	11.9335	97.3835	0.262	0.0000
2025/05/14	R038	06/08/2026	11.77 Call	Bond Future	3776.2500	3.7763	3681.5500	3.6816	2.508	0.0000
2025/05/14	R038	06/08/2026	11.77 Put	Bond Future	4564.8100	4.5648	4654.9200	4.6549	1.974	0.0000
2025/05/14	R053	07/08/2025		Bond Future	11.8144	102.6871	11.8415	102.4708	0.229	0.0000
2025/05/14	R053	07/08/2025	13.17 Call	Bond Future	10068.7600	10.0688	9861.9000	9.8619	2.054	0.0000
2025/05/14	R053	07/08/2025	13.17 Put	Bond Future	215.7800	0.2158	225.2000	0.2252	4.366	0.0000
2025/05/14	R053	06/11/2025		Bond Future	11.9372	98.8056	11.9653	98.5856	0.235	0.0000
2025/05/14	R053	06/11/2025	11.76 Call	Bond Future	2631.5000	2.6315	2524.9000	2.5249	4.051	0.0000
2025/05/14	R053	06/11/2025	11.76 Put	Bond Future	4040.1700	4.0402	4153.5600	4.1536	2.807	0.0000
2025/05/14	R053	05/02/2026		Bond Future	12.0733	100.6553	12.1023	100.4323	0.241	0.0000
2025/05/14	R053	05/02/2026	11.49 Call	Bond Future	2107.6000	2.1076	2026.2600	2.0263	3.859	0.0000
2025/05/14	R053	05/02/2026	11.49 Put	Bond Future	6786.0900	6.7861	6927.7200	6.9277	2.087	0.0000
2025/05/14	R053	07/05/2026		Bond Future	12.2196	96.6381	12.2497	96.4122	0.246	0.0000
2025/05/14	R053	07/05/2026	11.69 Call	Bond Future	2889.4600	2.8895	2797.4300	2.7974	3.185	0.0000
2025/05/14	R053	07/05/2026	11.69 Put	Bond Future	7026.5200	7.0265	7160.3600	7.1604	1.905	0.0000
2025/05/14	R053	06/08/2026		Bond Future	12.3773	98.3916	12.4086	98.1628	0.252	0.0000
2025/05/14	R053	06/08/2026	12.28 Call	Bond Future	5087.7000	5.0877	4966.5400	4.9665	2.381	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	
2025/05/14	R053	06/08/2026	12.28 Put	Bond Future	5807.3800	5.8074	5915.0500	5.9151	1.854	0.0000	0.0000
2025/05/14	R186	07/08/2025	10.25 Call	Bond Future	2706.5100	2.7065	2725.0500	2.7251	0.685	0.0000	0.0000
2025/05/14	R186	07/08/2025	10.25 Put	Bond Future	0.4600	0.0005	0.4100	0.0004	10.870	0.0000	0.0000
2025/05/14	R186	07/08/2025	9.22 Put	Bond Future	11.2900	0.0113	10.2900	0.0103	8.857	0.0000	0.0000
2025/05/14	R186	07/08/2025	9.22 Call	Bond Future	1424.9200	1.4249	1442.5100	1.4425	1.234	0.0000	0.0000
2025/05/14	R186	07/08/2025		Bond Future	8.1142	104.4808	8.0998	104.4994	0.177	0.0000	0.0000
2025/05/14	R186	07/08/2025	9.68 Call	Bond Future	1996.9600	1.9970	2015.2200	2.0152	0.914	0.0000	0.0000
2025/05/14	R186	07/08/2025	9.68 Put	Bond Future	3.2600	0.0033	2.9300	0.0029	10.123	0.0000	0.0000
2025/05/14	R186	06/11/2025		Bond Future	8.1794	106.4985	8.1611	106.5179	0.223	0.0000	0.0000
2025/05/14	R186	06/11/2025	8.13 Call	Bond Future	278.4300	0.2784	286.8600	0.2869	3.028	0.0000	0.0000
2025/05/14	R186	06/11/2025	8.13 Put	Bond Future	330.8600	0.3309	319.9100	0.3199	3.310	0.0000	0.0000
2025/05/14	R186	05/02/2026		Bond Future	8.3634	103.1875	8.3380	103.2085	0.304	0.0000	0.0000
2025/05/14	R186	05/02/2026	8.43 Call	Bond Future	367.8700	0.3679	378.4200	0.3784	2.868	0.0000	0.0000
2025/05/14	R186	05/02/2026	8.43 Put	Bond Future	312.7600	0.3128	302.3000	0.3023	3.344	0.0000	0.0000
2025/05/14	R186	07/05/2026		Bond Future	8.7758	105.0794	8.7373	105.1021	0.438	0.0000	0.0000
2025/05/14	R186	07/05/2026	8.69 Call	Bond Future	276.0500	0.2761	286.5300	0.2865	3.796	0.0000	0.0000
2025/05/14	R186	07/05/2026	8.69 Put	Bond Future	326.6100	0.3266	314.4200	0.3144	3.732	0.0000	0.0000
2025/05/14	R186	06/08/2026		Bond Future	9.7719	101.6838	9.7028	101.7081	0.706	0.0000	0.0000
2025/05/14	R186	06/08/2026	8.57 Call	Bond Future	53.6500	0.0537	58.4300	0.0584	8.910	0.0000	0.0000
2025/05/14	R186	06/08/2026	8.57 Put	Bond Future	479.1800	0.4792	459.6100	0.4596	4.084	0.0000	0.0000
2025/05/14	R202	07/08/2025		Bond Future	269.0293	269.0293	269.5973	269.5973	0.211	0.0000	0.0000
2025/05/14	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	R202	07/08/2025	271.60 Put	Bond Future	2570.6900	2.5707	2002.7000	2.0027	22.095	0.0000	0.0000
2025/05/14	R202	06/11/2025		Bond Future	274.2896	274.2896	274.8698	274.8698	0.212	0.0000	0.0000
2025/05/14	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	R202	06/11/2025	275.64 Put	Bond Future	1350.4400	1.3504	770.2000	0.7702	42.967	0.0000	0.0000
2025/05/14	R202	05/02/2026		Bond Future	274.1402	274.1402	274.7354	274.7354	0.217	0.0000	0.0000
2025/05/14	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	R202	05/02/2026	277.82 Put	Bond Future	3679.8100	3.6798	3084.6000	3.0846	16.175	0.0000	0.0000
2025/05/14	R202	07/05/2026		Bond Future	279.2367	279.2367	279.8463	279.8463	0.218	0.0000	0.0000
2025/05/14	R202	07/05/2026	277.55 Call	Bond Future	1686.6700	1.6867	2296.3200	2.2963	36.145	0.0000	0.0000
2025/05/14	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	R202	06/08/2026		Bond Future	278.9347	278.9347	279.5604	279.5604	0.224	0.0000	0.0000
2025/05/14	R202	06/08/2026	278.86 Call	Bond Future	74.7200	0.0747	700.4000	0.7004	837.366	0.0000	0.0000
2025/05/14	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	R209	07/08/2025		Bond Future	10.9747	73.0425	10.9866	72.9841	0.108	0.0000	0.0000
2025/05/14	R209	07/08/2025	12.68 Call	Bond Future	7804.7700	7.8048	7746.3800	7.7464	0.748	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	
2025/05/14	R209	07/08/2025	12.68 Put	Bond Future	40.5500	0.0406	40.5600	0.0406	0.025	0.0000	0.0000
2025/05/14	R209	06/11/2025		Bond Future	11.0881	71.3002	11.1004	71.2410	0.111	0.0000	0.0000
2025/05/14	R209	06/11/2025	11.27 Call	Bond Future	2521.9300	2.5219	2481.9200	2.4819	1.586	0.0000	0.0000
2025/05/14	R209	06/11/2025	11.27 Put	Bond Future	1651.0100	1.6510	1670.1900	1.6702	1.162	0.0000	0.0000
2025/05/14	R209	05/02/2026		Bond Future	11.2172	72.6355	11.2298	72.5760	0.112	0.0000	0.0000
2025/05/14	R209	05/02/2026	10.93 Call	Bond Future	1840.5300	1.8405	1810.6700	1.8107	1.622	0.0000	0.0000
2025/05/14	R209	05/02/2026	10.93 Put	Bond Future	3216.9100	3.2169	3246.5400	3.2465	0.921	0.0000	0.0000
2025/05/14	R209	07/05/2026		Bond Future	11.3586	70.8162	11.3715	70.7565	0.113	0.0000	0.0000
2025/05/14	R209	07/05/2026	11.07 Call	Bond Future	2193.6200	2.1936	2163.4100	2.1634	1.377	0.0000	0.0000
2025/05/14	R209	07/05/2026	11.07 Put	Bond Future	3547.3100	3.5473	3576.7700	3.5768	0.830	0.0000	0.0000
2025/05/14	R209	06/08/2026		Bond Future	11.5137	72.1032	11.5270	72.0432	0.115	0.0000	0.0000
2025/05/14	R209	06/08/2026	11.39 Call	Bond Future	2945.3200	2.9453	2912.1900	2.9122	1.125	0.0000	0.0000
2025/05/14	R209	06/08/2026	11.39 Put	Bond Future	3508.6500	3.5087	3535.5000	3.5355	0.765	0.0000	0.0000
2025/05/14	R210	07/08/2025		Bond Future	251.6524	251.6524	251.5921	251.5921	0.024	0.0000	0.0000
2025/05/14	R210	07/08/2025	248.44 Call	Bond Future	3212.3900	3.2124	3152.1000	3.1521	1.877	0.0000	0.0000
2025/05/14	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	R210	06/11/2025		Bond Future	253.1426	253.1426	253.0825	253.0825	0.024	0.0000	0.0000
2025/05/14	R210	06/11/2025	252.14 Call	Bond Future	1002.5900	1.0026	942.5300	0.9425	5.990	0.0000	0.0000
2025/05/14	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	R210	05/02/2026		Bond Future	257.9460	257.9460	257.8878	257.8878	0.023	0.0000	0.0000
2025/05/14	R210	05/02/2026	253.10 Call	Bond Future	4846.0400	4.8460	4787.7500	4.7878	1.203	0.0000	0.0000
2025/05/14	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	R210	07/05/2026		Bond Future	259.2471	259.2471	259.1915	259.1915	0.021	0.0000	0.0000
2025/05/14	R210	07/05/2026	255.40 Call	Bond Future	3847.1200	3.8471	3791.5100	3.7915	1.445	0.0000	0.0000
2025/05/14	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	R210	06/08/2026		Bond Future	264.0289	264.0289	263.9752	263.9752	0.020	0.0000	0.0000
2025/05/14	R210	06/08/2026	259.84 Call	Bond Future	4188.9200	4.1889	4135.2400	4.1352	1.281	0.0000	0.0000
2025/05/14	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/14	R213	07/08/2025		Bond Future	9.4362	92.7879	9.4280	92.8203	0.086	0.0000	0.0000
2025/05/14	R213	07/08/2025	11.66 Call	Bond Future	8323.1400	8.3231	8355.3400	8.3553	0.387	0.0000	0.0000
2025/05/14	R213	07/08/2025	11.66 Put	Bond Future	2.3500	0.0024	2.1400	0.0021	8.936	0.0000	0.0000
2025/05/14	R213	06/11/2025		Bond Future	9.5314	91.0261	9.5227	91.0595	0.092	0.0000	0.0000
2025/05/14	R213	06/11/2025	10.05 Call	Bond Future	2748.3900	2.7484	2767.8000	2.7678	0.706	0.0000	0.0000
2025/05/14	R213	06/11/2025	10.05 Put	Bond Future	791.9100	0.7919	777.8900	0.7779	1.770	0.0000	0.0000
2025/05/14	R213	05/02/2026		Bond Future	9.6538	92.7315	9.6443	92.7666	0.099	0.0000	0.0000
2025/05/14	R213	05/02/2026	9.89 Call	Bond Future	2260.7600	2.2608	2278.0800	2.2781	0.766	0.0000	0.0000
2025/05/14	R213	05/02/2026	9.89 Put	Bond Future	1399.4600	1.3995	1381.6600	1.3817	1.272	0.0000	0.0000
2025/05/14	R213	07/05/2026		Bond Future	9.7899	90.8804	9.7794	90.9172	0.107	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
2025/05/14	R213	07/05/2026	9.80 Call	Bond Future	2006.3500	2.0064	2022.5600	2.0226	0.808	0.0000
2025/05/14	R213	07/05/2026	9.80 Put	Bond Future	1970.7600	1.9708	1950.1300	1.9501	1.047	0.0000
2025/05/14	R213	06/08/2026		Bond Future	9.9516	92.5337	9.9401	92.5723	0.116	0.0000
2025/05/14	R213	06/08/2026	9.69 Call	Bond Future	1720.0200	1.7200	1734.9300	1.7349	0.867	0.0000
2025/05/14	R213	06/08/2026	9.69 Put	Bond Future	2602.4300	2.6024	2578.7700	2.5788	0.909	0.0000
2025/05/14	R214	07/08/2025		Bond Future	11.5257	66.9343	11.5427	66.8469	0.147	0.0000
2025/05/14	R214	07/08/2025	12.97 Call	Bond Future	6944.1600	6.9442	6858.4600	6.8585	1.234	0.0000
2025/05/14	R214	07/08/2025	12.97 Put	Bond Future	96.8900	0.0969	98.6000	0.0986	1.765	0.0000
2025/05/14	R214	06/11/2025		Bond Future	11.6410	64.9271	11.6586	64.8382	0.151	0.0000
2025/05/14	R214	06/11/2025	11.64 Call	Bond Future	2094.4800	2.0945	2043.0100	2.0430	2.457	0.0000
2025/05/14	R214	06/11/2025	11.64 Put	Bond Future	2099.7200	2.0997	2137.1500	2.1372	1.783	0.0000
2025/05/14	R214	05/02/2026		Bond Future	11.7717	66.1432	11.7897	66.0534	0.153	0.0000
2025/05/14	R214	05/02/2026	11.26 Call	Bond Future	1434.4500	1.4345	1398.3300	1.3983	2.518	0.0000
2025/05/14	R214	05/02/2026	11.26 Put	Bond Future	4066.3600	4.0664	4120.0300	4.1200	1.320	0.0000
2025/05/14	R214	07/05/2026		Bond Future	11.9063	64.0572	11.9248	63.9666	0.155	0.0000
2025/05/14	R214	07/05/2026	11.53 Call	Bond Future	2116.2900	2.1163	2074.2700	2.0743	1.986	0.0000
2025/05/14	R214	07/05/2026	11.53 Put	Bond Future	4002.5400	4.0025	4051.1500	4.0512	1.214	0.0000
2025/05/14	R214	06/08/2026		Bond Future	12.0537	65.2214	12.0727	65.1299	0.158	0.0000
2025/05/14	R214	06/08/2026	11.97 Call	Bond Future	3232.1100	3.2321	3182.0700	3.1821	1.548	0.0000
2025/05/14	R214	06/08/2026	11.97 Put	Bond Future	3636.5500	3.6366	3678.0200	3.6780	1.140	0.0000
2025/05/14	R248	07/08/2025		Bond Future	11.8957	79.4199	11.9176	79.2858	0.184	0.0000
2025/05/14	R248	07/08/2025	13.21 Call	Bond Future	7549.6900	7.5497	7420.8200	7.4208	1.707	0.0000
2025/05/14	R248	07/08/2025	13.21 Put	Bond Future	163.8300	0.1638	168.9800	0.1690	3.144	0.0000
2025/05/14	R248	06/11/2025		Bond Future	12.0213	76.5115	12.0439	76.3752	0.188	0.0000
2025/05/14	R248	06/11/2025	11.74 Call	Bond Future	1766.8800	1.7669	1704.8900	1.7049	3.508	0.0000
2025/05/14	R248	06/11/2025	11.74 Put	Bond Future	3497.6500	3.4977	3571.9100	3.5719	2.123	0.0000
2025/05/14	R248	05/02/2026		Bond Future	12.1630	77.9443	12.1864	77.8064	0.192	0.0000
2025/05/14	R248	05/02/2026	11.46 Call	Bond Future	1327.4300	1.3274	1281.9900	1.2820	3.423	0.0000
2025/05/14	R248	05/02/2026	11.46 Put	Bond Future	5690.6100	5.6906	5783.1100	5.7831	1.625	0.0000
2025/05/14	R248	07/05/2026		Bond Future	12.3085	74.9323	12.3326	74.7927	0.196	0.0000
2025/05/14	R248	07/05/2026	11.72 Call	Bond Future	2122.3400	2.1223	2066.4300	2.0664	2.634	0.0000
2025/05/14	R248	07/05/2026	11.72 Put	Bond Future	5670.3000	5.6703	5753.9900	5.7540	1.476	0.0000
2025/05/14	R248	06/08/2026		Bond Future	12.4676	76.2933	12.4925	76.1521	0.200	0.0000
2025/05/14	R248	06/08/2026	12.37 Call	Bond Future	3862.5100	3.8625	3786.9300	3.7869	1.957	0.0000
2025/05/14	R248	06/08/2026	12.37 Put	Bond Future	4418.4500	4.4185	4484.0500	4.4841	1.485	0.0000
2025/05/14	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	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
2025/05/14	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/14	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/14	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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