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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/05/2025 TO 15/05/2025

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
2025/05/15	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/15	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/15	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/15	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/15	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/15	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/15	2029	07/08/2025		Bond Future	138.9961	138.9961	139.2013	0.148	0.0000	0.0000
2025/05/15	2029	07/08/2025	137.41 Call	Bond Future	1586.1200	1.5861	1791.3400	12.938	0.0000	0.0000
2025/05/15	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	2029	06/11/2025		Bond Future	140.2745	140.2745	140.4840	0.149	0.0000	0.0000
2025/05/15	2029	06/11/2025	139.79 Call	Bond Future	484.5300	0.4845	693.9800	43.227	0.0000	0.0000
2025/05/15	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
2025/05/15	2029	05/02/2026		Bond Future	142.9382	142.9382	143.1521	0.150	0.0000	0.0000
2025/05/15	2029	05/02/2026	140.11 Call	Bond Future	2828.1700	2.8282	3042.1100	7.565	0.0000	0.0000
2025/05/15	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	2029	07/05/2026		Bond Future	144.1311	144.1311	144.3497	0.152	0.0000	0.0000
2025/05/15	2029	07/05/2026	141.82 Call	Bond Future	2311.1100	2.3111	2529.6500	9.456	0.0000	0.0000
2025/05/15	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	2029	06/08/2026		Bond Future	146.7921	146.7921	147.0152	0.152	0.0000	0.0000
2025/05/15	2029	06/08/2026	144.10 Call	Bond Future	2692.1100	2.6921	2915.2200	8.288	0.0000	0.0000
2025/05/15	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	2030	07/08/2025	8.72 Put	Bond Future	1475.3100	1.4753	1282.9700	13.037	0.0000	0.0000
2025/05/15	2030	07/08/2025	8.72 Call	Bond Future	438.1100	0.4381	531.3600	21.285	0.0000	0.0000
2025/05/15	2030	07/08/2025	9.22 Put	Bond Future	588.7200	0.5887	484.9800	17.621	0.0000	0.0000
2025/05/15	2030	07/08/2025	9.22 Call	Bond Future	1320.2400	1.3202	1502.0900	13.774	0.0000	0.0000
2025/05/15	2030	07/08/2025	9.81 Call	Bond Future	2922.9500	2.9230	3173.5000	8.572	0.0000	0.0000
2025/05/15	2030	07/08/2025	9.81 Put	Bond Future	154.8200	0.1548	119.7800	22.633	0.0000	0.0000
2025/05/15	2030	07/08/2025	12.12 Call	Bond Future	10245.0900	10.2451	10530.6700	2.787	0.0000	0.0000
2025/05/15	2030	07/08/2025	12.12 Put	Bond Future	0.0100	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/15	2030	07/08/2025	10.48 Put	Bond Future	22.9200	0.0229	16.4000	28.447	0.0000	0.0000
2025/05/15	2030	07/08/2025	10.48 Call	Bond Future	5039.4600	5.0395	5318.5300	5.538	0.0000	0.0000
2025/05/15	2030	07/08/2025		Bond Future	9.0118	96.6008	8.9311	96.8864	0.896	0.0000
2025/05/15	2030	07/08/2025	11.11 Call	Bond Future	7072.0500	7.0721	7357.0000	4.029	0.0000	0.0000
2025/05/15	2030	07/08/2025	11.11 Put	Bond Future	1.8000	0.0018	1.1600	35.556	0.0000	0.0000
2025/05/15	2030	06/11/2025		Bond Future	9.0899	98.4665	9.0035	98.7578	0.951	0.0000
2025/05/15	2030	06/11/2025	9.54 Call	Bond Future	2187.9400	2.1879	2388.1500	9.151	0.0000	0.0000
2025/05/15	2030	06/11/2025	9.54 Put	Bond Future	688.5500	0.6886	597.5000	13.223	0.0000	0.0000
2025/05/15	2030	06/11/2025	8.72 Put	Bond Future	1918.4700	1.9185	1729.0100	9.876	0.0000	0.0000
2025/05/15	2030	06/11/2025	8.72 Call	Bond Future	664.2700	0.6643	766.0700	15.325	0.0000	0.0000
2025/05/15	2030	06/11/2025	9.22 Put	Bond Future	1051.7900	1.0518	925.8000	11.979	0.0000	0.0000
2025/05/15	2030	06/11/2025	9.22 Call	Bond Future	1488.1100	1.4881	1653.3800	11.106	0.0000	0.0000
2025/05/15	2030	06/11/2025	10.08 Call	Bond Future	3583.4800	3.5835	3826.1800	6.773	0.0000	0.0000
2025/05/15	2030	06/11/2025	10.08 Put	Bond Future	322.8100	0.3228	274.2500	15.043	0.0000	0.0000
2025/05/15	2030	05/02/2026		Bond Future	9.1979	96.3043	9.1048	96.6014	1.012	0.0000
2025/05/15	2030	05/02/2026	9.49 Call	Bond Future	2038.6400	2.0386	2219.4300	8.868	0.0000	0.0000
2025/05/15	2030	05/02/2026	9.49 Put	Bond Future	1113.2100	1.1132	996.8900	10.449	0.0000	0.0000
2025/05/15	2030	07/05/2026		Bond Future	9.3423	98.0708	9.2417	98.3738	1.077	0.0000
2025/05/15	2030	07/05/2026	9.39 Call	Bond Future	1768.0000	1.7680	1928.0900	9.055	0.0000	0.0000
2025/05/15	2030	07/05/2026	9.39 Put	Bond Future	1624.7000	1.6247	1481.8300	8.794	0.0000	0.0000
2025/05/15	2030	06/08/2026		Bond Future	9.5227	95.8465	9.4133	96.1553	1.149	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
2025/05/15	2030	06/08/2026	9.22 Call	Bond Future	1319.0000	1.3190	1454.2000	1.4542	10.250	0.0000
2025/05/15	2030	06/08/2026	9.22 Put	Bond Future	2176.2300	2.1762	2002.5700	2.0026	7.980	0.0000
2025/05/15	2032	07/08/2025	9.40 Put	Bond Future	2433.1300	2.4331	2149.1400	2.1491	11.672	0.0000
2025/05/15	2032	07/08/2025	9.40 Call	Bond Future	468.1400	0.4681	572.2700	0.5723	22.243	0.0000
2025/05/15	2032	07/08/2025	9.90 Put	Bond Future	1108.0100	1.1080	935.0000	0.9350	15.614	0.0000
2025/05/15	2032	07/08/2025	9.90 Call	Bond Future	1448.8700	1.4489	1663.9800	1.6640	14.847	0.0000
2025/05/15	2032	07/08/2025	10.59 Call	Bond Future	3694.8400	3.6948	4023.3200	4.0233	8.890	0.0000
2025/05/15	2032	07/08/2025	10.59 Put	Bond Future	287.1500	0.2872	227.5100	0.2275	20.770	0.0000
2025/05/15	2032	07/08/2025		Bond Future	9.8251	95.4544	9.7402	95.8425	0.864	0.0000
2025/05/15	2032	07/08/2025	12.01 Call	Bond Future	9326.9100	9.3269	9713.7200	9.7137	4.147	0.0000
2025/05/15	2032	07/08/2025	12.01 Put	Bond Future	3.9000	0.0039	2.5900	0.0026	33.590	0.0000
2025/05/15	2032	06/11/2025		Bond Future	9.9282	93.1363	9.8388	93.5321	0.900	0.0000
2025/05/15	2032	06/11/2025	10.42 Call	Bond Future	3095.1400	3.0951	3369.0500	3.3691	8.850	0.0000
2025/05/15	2032	06/11/2025	10.42 Put	Bond Future	954.7500	0.9548	832.8700	0.8329	12.766	0.0000
2025/05/15	2032	06/11/2025	9.40 Put	Bond Future	3107.1300	3.1071	2829.3100	2.8293	8.941	0.0000
2025/05/15	2032	06/11/2025	9.40 Call	Bond Future	736.6800	0.7367	854.6500	0.8547	16.014	0.0000
2025/05/15	2032	06/11/2025	9.90 Put	Bond Future	1803.8200	1.8038	1607.3100	1.6073	10.894	0.0000
2025/05/15	2032	06/11/2025	9.90 Call	Bond Future	1679.1600	1.6792	1878.4400	1.8784	11.868	0.0000
2025/05/15	2032	06/11/2025	10.89 Call	Bond Future	4642.0400	4.6420	4964.5100	4.9645	6.947	0.0000
2025/05/15	2032	06/11/2025	10.89 Put	Bond Future	514.2700	0.5143	440.9500	0.4410	14.257	0.0000
2025/05/15	2032	05/02/2026		Bond Future	10.0539	94.8816	9.9596	95.2852	0.938	0.0000
2025/05/15	2032	05/02/2026	10.16 Call	Bond Future	2378.3600	2.3784	2600.1700	2.6002	9.326	0.0000
2025/05/15	2032	05/02/2026	10.16 Put	Bond Future	1927.1700	1.9272	1745.4100	1.7454	9.431	0.0000
2025/05/15	2032	07/05/2026		Bond Future	10.1984	92.4630	10.0987	92.8743	0.978	0.0000
2025/05/15	2032	07/05/2026	10.14 Call	Bond Future	2277.5500	2.2776	2484.2400	2.4842	9.075	0.0000
2025/05/15	2032	07/05/2026	10.14 Put	Bond Future	2518.1000	2.5181	2313.4400	2.3134	8.128	0.0000
2025/05/15	2032	06/08/2026		Bond Future	10.3645	94.1444	10.2587	94.5636	1.020	0.0000
2025/05/15	2032	06/08/2026	10.12 Call	Bond Future	2079.6300	2.0796	2272.0000	2.2720	9.250	0.0000
2025/05/15	2032	06/08/2026	10.12 Put	Bond Future	3052.6500	3.0527	2825.8100	2.8258	7.431	0.0000
2025/05/15	2033	07/08/2025		Bond Future	129.9730	129.9730	130.0917	130.0917	0.091	0.0000
2025/05/15	2033	07/08/2025	128.65 Call	Bond Future	1322.9700	1.3230	1441.6700	1.4417	8.972	0.0000
2025/05/15	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/15	2033	06/11/2025		Bond Future	130.9747	130.9747	131.0959	131.0959	0.093	0.0000
2025/05/15	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/15	2033	06/11/2025	133.14 Put	Bond Future	2165.3500	2.1654	2044.0700	2.0441	5.601	0.0000
2025/05/15	2033	05/02/2026		Bond Future	133.4618	133.4618	133.5858	133.5858	0.093	0.0000
2025/05/15	2033	05/02/2026	132.88 Call	Bond Future	581.7700	0.5818	705.8100	0.7058	21.321	0.0000
2025/05/15	2033	05/02/2026	132.88 Put	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
2025/05/15	2033	07/05/2026		Bond Future	134.3759	134.3759	134.5029	134.5029	0.095	0.0000
2025/05/15	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/15	2033	07/05/2026	135.16 Put	Bond Future	784.0900	0.7841	657.1000	0.6571	16.196	0.0000
2025/05/15	2033	06/08/2026		Bond Future	136.8568	136.8568	136.9867	136.9867	0.095	0.0000
2025/05/15	2033	06/08/2026	134.25 Call	Bond Future	2606.8100	2.6068	2736.6700	2.7367	4.982	0.0000
2025/05/15	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/15	2037	07/08/2025	10.50 Put	Bond Future	4626.5400	4.6265	3942.3000	3.9423	14.789	0.0000
2025/05/15	2037	07/08/2025	10.50 Call	Bond Future	201.1400	0.2011	307.3800	0.3074	52.819	0.0000
2025/05/15	2037	07/08/2025	11.00 Put	Bond Future	2422.7900	2.4228	1936.6400	1.9366	20.066	0.0000
2025/05/15	2037	07/08/2025	11.00 Call	Bond Future	911.5700	0.9116	1215.9000	1.2159	33.385	0.0000
2025/05/15	2037	07/08/2025	11.83 Call	Bond Future	3632.3100	3.6323	4254.4200	4.2544	17.127	0.0000
2025/05/15	2037	07/08/2025	11.83 Put	Bond Future	599.5400	0.5995	431.1700	0.4312	28.083	0.0000
2025/05/15	2037	07/08/2025	11.45 Call	Bond Future	2182.1400	2.1821	2680.5200	2.6805	22.839	0.0000
2025/05/15	2037	07/08/2025	11.45 Put	Bond Future	1185.8100	1.1858	893.7100	0.8937	24.633	0.0000
2025/05/15	2037	07/08/2025	12.17 Call	Bond Future	5104.5700	5.1046	5799.4200	5.7994	13.612	0.0000
2025/05/15	2037	07/08/2025	12.17 Put	Bond Future	310.0500	0.3101	214.4200	0.2144	30.843	0.0000
2025/05/15	2037	07/08/2025	11.42 Call	Bond Future	2080.3600	2.0804	2567.0600	2.5671	23.395	0.0000
2025/05/15	2037	07/08/2025	11.42 Put	Bond Future	1247.9200	1.2479	944.1400	0.9441	24.343	0.0000
2025/05/15	2037	07/08/2025	10.55 Put	Bond Future	4369.8500	4.3699	3701.3400	3.7013	15.298	0.0000
2025/05/15	2037	07/08/2025	10.55 Call	Bond Future	242.1300	0.2421	364.1000	0.3641	50.374	0.0000
2025/05/15	2037	07/08/2025	10.64 Put	Bond Future	3926.2300	3.9262	3288.9000	3.2889	16.233	0.0000
2025/05/15	2037	07/08/2025	10.64 Call	Bond Future	330.7800	0.3308	483.9300	0.4839	46.300	0.0000
2025/05/15	2037	07/08/2025	11.82 Call	Bond Future	3591.0400	3.5910	4210.4800	4.2105	17.250	0.0000
2025/05/15	2037	07/08/2025	11.82 Put	Bond Future	610.9400	0.6109	439.9000	0.4399	27.996	0.0000
2025/05/15	2037	07/08/2025	11.07 Call	Bond Future	1070.6000	1.0706	1406.6400	1.4066	31.388	0.0000
2025/05/15	2037	07/08/2025	11.07 Put	Bond Future	2184.7300	2.1847	1730.2900	1.7303	20.801	0.0000
2025/05/15	2037	07/08/2025	10.34 Put	Bond Future	5492.7400	5.4927	4766.8400	4.7668	13.216	0.0000
2025/05/15	2037	07/08/2025	10.34 Call	Bond Future	105.1800	0.1052	169.7600	0.1698	61.400	0.0000
2025/05/15	2037	07/08/2025		Bond Future	11.2689	82.6885	11.1274	83.4790	1.256	0.0000
2025/05/15	2037	07/08/2025	13.01 Call	Bond Future	8961.9500	8.9620	9735.1400	9.7351	8.627	0.0000
2025/05/15	2037	07/08/2025	13.01 Put	Bond Future	46.0200	0.0460	28.7300	0.0287	37.571	0.0000
2025/05/15	2037	06/11/2025		Bond Future	11.3924	84.2854	11.2452	85.0913	1.292	0.0000
2025/05/15	2037	06/11/2025	11.63 Call	Bond Future	3023.4800	3.0235	3521.9500	3.5220	16.487	0.0000
2025/05/15	2037	06/11/2025	11.63 Put	Bond Future	1744.8300	1.7448	1437.3900	1.4374	17.620	0.0000
2025/05/15	2037	06/11/2025	10.50 Put	Bond Future	5521.6100	5.5216	4868.6300	4.8686	11.826	0.0000
2025/05/15	2037	06/11/2025	10.50 Call	Bond Future	460.4500	0.4605	613.3800	0.6134	33.213	0.0000
2025/05/15	2037	06/11/2025	11.00 Put	Bond Future	3441.5100	3.4415	2940.4800	2.9405	14.558	0.0000
2025/05/15	2037	06/11/2025	11.00 Call	Bond Future	1267.8300	1.2678	1572.7100	1.5727	24.047	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	
2025/05/15	2037	06/11/2025	12.16 Call	Bond Future	4973.3900	4.9734	5593.3900	5.5934	12.466	0.0000	0.0000
2025/05/15	2037	06/11/2025	12.16 Put	Bond Future	941.8400	0.9418	755.9300	0.7559	19.739	0.0000	0.0000
2025/05/15	2037	05/02/2026	12.27 Call	Bond Future	5286.4500	5.2865	5877.5600	5.8776	11.182	0.0000	0.0000
2025/05/15	2037	05/02/2026	12.27 Put	Bond Future	1501.1700	1.5012	1270.9400	1.2709	15.337	0.0000	0.0000
2025/05/15	2037	05/02/2026	10.90 Put	Bond Future	4795.3700	4.7954	4249.6500	4.2497	11.380	0.0000	0.0000
2025/05/15	2037	05/02/2026	10.90 Call	Bond Future	1320.0600	1.3201	1595.6800	1.5957	20.879	0.0000	0.0000
2025/05/15	2037	05/02/2026	11.86 Call	Bond Future	3862.9100	3.8629	4375.3800	4.3754	13.266	0.0000	0.0000
2025/05/15	2037	05/02/2026	11.86 Put	Bond Future	2156.7300	2.1567	1847.8600	1.8479	14.321	0.0000	0.0000
2025/05/15	2037	05/02/2026	11.36 Call	Bond Future	2369.7500	2.3698	2764.8600	2.7649	16.673	0.0000	0.0000
2025/05/15	2037	05/02/2026	11.36 Put	Bond Future	3305.7300	3.3057	2879.5000	2.8795	12.894	0.0000	0.0000
2025/05/15	2037	05/02/2026	10.65 Put	Bond Future	5800.1500	5.8002	5191.5300	5.1915	10.493	0.0000	0.0000
2025/05/15	2037	05/02/2026	10.65 Call	Bond Future	899.2800	0.8993	1112.0000	1.1120	23.654	0.0000	0.0000
2025/05/15	2037	05/02/2026	12.73 Call	Bond Future	7021.5500	7.0216	7680.8300	7.6808	9.389	0.0000	0.0000
2025/05/15	2037	05/02/2026	12.73 Put	Bond Future	993.1400	0.9931	831.0800	0.8311	16.318	0.0000	0.0000
2025/05/15	2037	05/02/2026	11.40 Put	Bond Future	3196.8500	3.1969	2780.7100	2.7807	13.017	0.0000	0.0000
2025/05/15	2037	05/02/2026	11.40 Call	Bond Future	2476.6900	2.4767	2881.8900	2.8819	16.361	0.0000	0.0000
2025/05/15	2037	05/02/2026		Bond Future	11.5345	81.6065	11.3812	82.4279	1.329	0.0000	0.0000
2025/05/15	2037	05/02/2026	11.20 Call	Bond Future	1965.6000	1.9656	2319.5700	2.3196	18.008	0.0000	0.0000
2025/05/15	2037	05/02/2026	11.20 Put	Bond Future	3772.7600	3.7728	3305.3900	3.3054	12.388	0.0000	0.0000
2025/05/15	2037	07/05/2026		Bond Future	11.6945	83.1023	11.5347	83.9391	1.367	0.0000	0.0000
2025/05/15	2037	07/05/2026	11.32 Call	Bond Future	2300.2300	2.3002	2665.3300	2.6653	15.872	0.0000	0.0000
2025/05/15	2037	07/05/2026	11.32 Put	Bond Future	4279.8400	4.2798	3808.1400	3.8081	11.021	0.0000	0.0000
2025/05/15	2037	06/08/2026		Bond Future	11.8733	80.3536	11.7063	81.2060	1.407	0.0000	0.0000
2025/05/15	2037	06/08/2026	11.71 Call	Bond Future	3186.4400	3.1864	3612.2100	3.6122	13.362	0.0000	0.0000
2025/05/15	2037	06/08/2026	11.71 Put	Bond Future	4019.7500	4.0198	3593.1400	3.5931	10.613	0.0000	0.0000
2025/05/15	2038	07/08/2025		Bond Future	139.3216	139.3216	139.6476	139.6476	0.234	0.0000	0.0000
2025/05/15	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	87.5900	0.0876	100.000	0.0000	0.0000
2025/05/15	2038	07/08/2025	139.56 Put	Bond Future	238.3700	0.2384	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/15	2038	06/11/2025		Bond Future	142.0462	142.0462	142.3787	142.3787	0.234	0.0000	0.0000
2025/05/15	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	2038	06/11/2025	143.88 Put	Bond Future	1833.7600	1.8338	1501.3300	1.5013	18.128	0.0000	0.0000
2025/05/15	2038	05/02/2026		Bond Future	142.5696	142.5696	142.9090	142.9090	0.238	0.0000	0.0000
2025/05/15	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	2038	05/02/2026	143.20 Put	Bond Future	630.4300	0.6304	291.0200	0.2910	53.838	0.0000	0.0000
2025/05/15	2038	07/05/2026		Bond Future	145.2212	145.2212	145.5676	145.5676	0.238	0.0000	0.0000
2025/05/15	2038	07/05/2026	144.53 Call	Bond Future	691.2400	0.6912	1037.5600	1.0376	50.101	0.0000	0.0000
2025/05/15	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	2038	06/08/2026		Bond Future	145.6884	145.6884	146.0419	146.0419	0.243	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	
2025/05/15	2038	06/08/2026	144.72 Call	Bond Future	968.3800	0.9684	1321.9100	1.3219	36.507	0.0000	0.0000
2025/05/15	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	2040	07/08/2025	12.60 Call	Bond Future	5438.2700	5.4383	6264.7400	6.2647	15.197	0.0000	0.0000
2025/05/15	2040	07/08/2025	12.60 Put	Bond Future	330.1600	0.3302	219.5600	0.2196	33.499	0.0000	0.0000
2025/05/15	2040	07/08/2025	10.80 Put	Bond Future	5686.7700	5.6868	4837.0400	4.8370	14.942	0.0000	0.0000
2025/05/15	2040	07/08/2025	10.80 Call	Bond Future	127.6600	0.1277	215.0000	0.2150	68.416	0.0000	0.0000
2025/05/15	2040	07/08/2025	11.40 Put	Bond Future	2680.1700	2.6802	2095.8500	2.0959	21.802	0.0000	0.0000
2025/05/15	2040	07/08/2025	11.40 Call	Bond Future	912.7000	0.9127	1265.4500	1.2655	38.649	0.0000	0.0000
2025/05/15	2040	07/08/2025	12.00 Call	Bond Future	2797.8800	2.7979	3448.0900	3.4481	23.239	0.0000	0.0000
2025/05/15	2040	07/08/2025	12.00 Put	Bond Future	1015.5600	1.0156	728.7000	0.7287	28.246	0.0000	0.0000
2025/05/15	2040	07/08/2025	11.10 Put	Bond Future	4023.3600	4.0234	3286.5900	3.2866	18.312	0.0000	0.0000
2025/05/15	2040	07/08/2025	11.10 Call	Bond Future	391.4800	0.3915	591.7800	0.5918	51.165	0.0000	0.0000
2025/05/15	2040	07/08/2025	11.00 Put	Bond Future	4545.6500	4.5457	3765.5100	3.7655	17.162	0.0000	0.0000
2025/05/15	2040	07/08/2025	11.00 Call	Bond Future	278.4600	0.2785	435.3900	0.4354	56.356	0.0000	0.0000
2025/05/15	2040	07/08/2025	11.70 Put	Bond Future	1689.2100	1.6892	1264.2500	1.2643	25.157	0.0000	0.0000
2025/05/15	2040	07/08/2025	11.70 Call	Bond Future	1725.7200	1.7257	2237.8300	2.2378	29.675	0.0000	0.0000
2025/05/15	2040	07/08/2025	12.40 Call	Bond Future	4509.9100	4.5099	5291.8700	5.2919	17.339	0.0000	0.0000
2025/05/15	2040	07/08/2025	12.40 Put	Bond Future	486.5500	0.4866	331.4400	0.3314	31.880	0.0000	0.0000
2025/05/15	2040	07/08/2025		Bond Future	11.6938	81.6994	11.5369	82.6364	1.342	0.0000	0.0000
2025/05/15	2040	07/08/2025	13.29 Call	Bond Future	8757.7100	8.7577	9663.9400	9.6639	10.348	0.0000	0.0000
2025/05/15	2040	07/08/2025	13.29 Put	Bond Future	80.5900	0.0806	49.7500	0.0498	38.268	0.0000	0.0000
2025/05/15	2040	06/11/2025		Bond Future	11.8222	83.2772	11.6592	84.2325	1.379	0.0000	0.0000
2025/05/15	2040	06/11/2025	11.84 Call	Bond Future	2487.6700	2.4877	3008.3800	3.0084	20.932	0.0000	0.0000
2025/05/15	2040	06/11/2025	11.84 Put	Bond Future	2384.0500	2.3841	1949.4600	1.9495	18.229	0.0000	0.0000
2025/05/15	2040	05/02/2026		Bond Future	11.9683	80.3287	11.7987	81.3023	1.417	0.0000	0.0000
2025/05/15	2040	05/02/2026	11.49 Call	Bond Future	1760.4300	1.7604	2139.9200	2.1399	21.557	0.0000	0.0000
2025/05/15	2040	05/02/2026	11.49 Put	Bond Future	4552.1100	4.5521	3958.0200	3.9580	13.051	0.0000	0.0000
2025/05/15	2040	05/02/2026	13.23 Call	Bond Future	7739.7400	7.7397	8531.6100	8.5316	10.231	0.0000	0.0000
2025/05/15	2040	05/02/2026	13.23 Put	Bond Future	1017.7300	1.0177	836.0200	0.8360	17.854	0.0000	0.0000
2025/05/15	2040	05/02/2026	11.82 Put	Bond Future	3471.1000	3.4711	2978.3200	2.9783	14.197	0.0000	0.0000
2025/05/15	2040	05/02/2026	11.82 Call	Bond Future	2620.9000	2.6209	3101.7000	3.1017	18.345	0.0000	0.0000
2025/05/15	2040	07/05/2026		Bond Future	12.1303	81.8007	11.9538	82.7925	1.455	0.0000	0.0000
2025/05/15	2040	07/05/2026	11.67 Call	Bond Future	2271.3700	2.2714	2685.6800	2.6857	18.241	0.0000	0.0000
2025/05/15	2040	07/05/2026	11.67 Put	Bond Future	4896.7600	4.8968	4319.2900	4.3193	11.793	0.0000	0.0000
2025/05/15	2040	06/08/2026		Bond Future	12.3101	78.7773	12.1259	79.7875	1.496	0.0000	0.0000
2025/05/15	2040	06/08/2026	12.19 Call	Bond Future	3655.6800	3.6557	4175.6100	4.1756	14.223	0.0000	0.0000
2025/05/15	2040	06/08/2026	12.19 Put	Bond Future	4312.2400	4.3122	3821.9500	3.8220	11.370	0.0000	0.0000
2025/05/15	2044	07/08/2025	12.20 Call	Bond Future	2577.6900	2.5777	3270.8400	3.2708	26.890	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	
2025/05/15	2044	07/08/2025	12.20 Put	Bond Future	1162.2400	1.1622	818.4100	0.8184	29.583	0.0000	0.0000
2025/05/15	2044	07/08/2025	11.85 Call	Bond Future	1407.5900	1.4076	1914.8200	1.9148	36.035	0.0000	0.0000
2025/05/15	2044	07/08/2025	11.85 Put	Bond Future	2057.5300	2.0575	1527.7800	1.5278	25.747	0.0000	0.0000
2025/05/15	2044	07/08/2025	11.30 Put	Bond Future	4412.6300	4.4126	3571.9000	3.5719	19.053	0.0000	0.0000
2025/05/15	2044	07/08/2025	11.30 Call	Bond Future	325.8600	0.3259	522.1100	0.5221	60.225	0.0000	0.0000
2025/05/15	2044	07/08/2025	10.63 Put	Bond Future	8630.6000	8.6306	7610.7700	7.6108	11.816	0.0000	0.0000
2025/05/15	2044	07/08/2025	10.63 Call	Bond Future	14.7500	0.0148	31.9000	0.0319	116.271	0.0000	0.0000
2025/05/15	2044	07/08/2025		Bond Future	11.9585	76.5887	11.7861	77.6257	1.441	0.0000	0.0000
2025/05/15	2044	07/08/2025	13.34 Call	Bond Future	7689.2600	7.6893	8672.4100	8.6724	12.786	0.0000	0.0000
2025/05/15	2044	07/08/2025	13.34 Put	Bond Future	138.5500	0.1386	84.7200	0.0847	38.852	0.0000	0.0000
2025/05/15	2044	06/11/2025		Bond Future	12.0862	78.0678	11.9074	79.1249	1.480	0.0000	0.0000
2025/05/15	2044	06/11/2025	11.88 Call	Bond Future	1864.9800	1.8650	2355.1200	2.3551	26.281	0.0000	0.0000
2025/05/15	2044	06/11/2025	11.88 Put	Bond Future	3085.9700	3.0860	2518.9600	2.5190	18.374	0.0000	0.0000
2025/05/15	2044	06/11/2025	12.20 Call	Bond Future	2848.2100	2.8482	3465.5400	3.4655	21.674	0.0000	0.0000
2025/05/15	2044	06/11/2025	12.20 Put	Bond Future	2187.6300	2.1876	1747.8100	1.7478	20.105	0.0000	0.0000
2025/05/15	2044	05/02/2026		Bond Future	12.2306	75.1469	12.0447	76.2242	1.520	0.0000	0.0000
2025/05/15	2044	05/02/2026	11.56 Call	Bond Future	1383.7200	1.3837	1743.4400	1.7434	25.997	0.0000	0.0000
2025/05/15	2044	05/02/2026	11.56 Put	Bond Future	5389.4700	5.3895	4671.8900	4.6719	13.314	0.0000	0.0000
2025/05/15	2044	07/05/2026		Bond Future	12.3894	76.5237	12.1961	77.6211	1.561	0.0000	0.0000
2025/05/15	2044	07/05/2026	11.80 Call	Bond Future	2023.9900	2.0240	2449.6300	2.4496	21.030	0.0000	0.0000
2025/05/15	2044	07/05/2026	11.80 Put	Bond Future	5452.0500	5.4521	4780.2700	4.7803	12.322	0.0000	0.0000
2025/05/15	2044	06/08/2026		Bond Future	12.5648	73.5294	12.3632	74.6472	1.604	0.0000	0.0000
2025/05/15	2044	06/08/2026	12.42 Call	Bond Future	3660.3200	3.6603	4234.7000	4.2347	15.692	0.0000	0.0000
2025/05/15	2044	06/08/2026	12.42 Put	Bond Future	4460.4600	4.4605	3917.0700	3.9171	12.182	0.0000	0.0000
2025/05/15	2046	07/08/2025		Bond Future	120.1981	120.1981	120.4008	120.4008	0.169	0.0000	0.0000
2025/05/15	2046	07/08/2025	118.69 Call	Bond Future	1508.0900	1.5081	1710.8400	1.7108	13.444	0.0000	0.0000
2025/05/15	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	2046	06/11/2025		Bond Future	120.2863	120.2863	120.4930	120.4930	0.172	0.0000	0.0000
2025/05/15	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	2046	06/11/2025	125.41 Put	Bond Future	5123.7400	5.1237	4916.9600	4.9170	4.036	0.0000	0.0000
2025/05/15	2046	05/02/2026		Bond Future	122.5697	122.5697	122.7810	122.7810	0.172	0.0000	0.0000
2025/05/15	2046	05/02/2026	121.65 Call	Bond Future	919.6900	0.9197	1130.9600	1.1310	22.972	0.0000	0.0000
2025/05/15	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	2046	07/05/2026		Bond Future	122.5443	122.5443	122.7602	122.7602	0.176	0.0000	0.0000
2025/05/15	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	2046	07/05/2026	124.95 Put	Bond Future	2405.6600	2.4057	2189.8100	2.1898	8.973	0.0000	0.0000
2025/05/15	2046	06/08/2026		Bond Future	124.8050	124.8050	125.0253	125.0253	0.176	0.0000	0.0000
2025/05/15	2046	06/08/2026	122.38 Call	Bond Future	2425.0100	2.4250	2645.2900	2.6453	9.084	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
2025/05/15	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/15	2050	07/08/2025		Bond Future	119.3646	119.3646	119.5905	119.5905	0.189	0.0000
2025/05/15	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/15	2050	07/08/2025	119.89 Put	Bond Future	525.3800	0.5254	299.5400	0.2995	42.986	0.0000
2025/05/15	2050	06/11/2025		Bond Future	121.6991	121.6991	121.9294	121.9294	0.189	0.0000
2025/05/15	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/15	2050	06/11/2025	124.42 Put	Bond Future	2720.8700	2.7209	2490.6000	2.4906	8.463	0.0000
2025/05/15	2050	05/02/2026		Bond Future	121.5882	121.5882	121.8235	121.8235	0.194	0.0000
2025/05/15	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/15	2050	05/02/2026	122.82 Put	Bond Future	1231.8100	1.2318	996.5100	0.9965	19.102	0.0000
2025/05/15	2050	07/05/2026		Bond Future	123.8495	123.8495	124.0898	124.0898	0.194	0.0000
2025/05/15	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	19.7800	0.0198	100.000	0.0000
2025/05/15	2050	07/05/2026	124.07 Put	Bond Future	220.5200	0.2205	0.0000	0.0000	(100.000)	0.0000
2025/05/15	2050	06/08/2026		Bond Future	123.6696	123.6696	123.9150	123.9150	0.198	0.0000
2025/05/15	2050	06/08/2026	123.27 Call	Bond Future	399.6200	0.3996	644.9600	0.6450	61.393	0.0000
2025/05/15	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/15	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	AL37	08/05/2025		Index Future	1107.8320	1107.8320	1107.8320	1107.8320	0.000	0.0000
2025/05/15	AL37	07/08/2025		Index Future	1126.6330	1126.6330	1130.4400	1130.4400	0.338	0.0000
2025/05/15	AL37	06/11/2025		Index Future	1148.3960	1148.3960	1152.2790	1152.2790	0.338	0.0000
2025/05/15	AL37	05/02/2026		Index Future	1169.9430	1169.9430	1173.9030	1173.9030	0.338	0.0000
2025/05/15	AL37	07/05/2026		Index Future	1191.4670	1191.4670	1195.5030	1195.5030	0.339	0.0000
2025/05/15	AL37	06/08/2026		Index Future	1212.9900	1212.9900	1217.1040	1217.1040	0.339	0.0000
2025/05/15	AL7T	08/05/2025		Index Future	1305.4120	1305.4120	1305.4120	1305.4120	0.000	0.0000
2025/05/15	AL7T	07/08/2025		Index Future	1333.1160	1333.1160	1343.0500	1343.0500	0.745	0.0000
2025/05/15	AL7T	06/11/2025		Index Future	1358.8690	1358.8690	1368.9960	1368.9960	0.745	0.0000
2025/05/15	AL7T	05/02/2026		Index Future	1384.3650	1384.3650	1394.6870	1394.6870	0.746	0.0000
2025/05/15	AL7T	07/05/2026		Index Future	1409.8330	1409.8330	1420.3500	1420.3500	0.746	0.0000
2025/05/15	AL7T	06/08/2026		Index Future	1435.3010	1435.3010	1446.0130	1446.0130	0.746	0.0000
2025/05/15	ALBI	08/05/2025		Index Future	1117.9880	1117.9880	1117.9880	1117.9880	0.000	0.0000
2025/05/15	ALBI	07/08/2025		Index Future	1140.7950	1140.7950	1148.7520	1148.7520	0.697	0.0000
2025/05/15	ALBI	06/11/2025		Index Future	1162.8320	1162.8320	1170.9450	1170.9450	0.698	0.0000
2025/05/15	ALBI	05/02/2026		Index Future	1184.6500	1184.6500	1192.9190	1192.9190	0.698	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
2025/05/15	ALBI	07/05/2026		Index Future	1206.4440	1206.4440	1214.8700	1214.8700	0.698	0.0000
2025/05/15	ALBI	06/08/2026		Index Future	1228.2370	1228.2370	1236.8200	1236.8200	0.699	0.0000
2025/05/15	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/05/15	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	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	
2025/05/15	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/15	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/15	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/15	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/15	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/15	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/15	ES33	07/08/2025		Bond Future	11.4520	82.5461	11.3305	83.0917	1.061	0.0000	0.0000
2025/05/15	ES33	07/08/2025	13.56 Call	Bond Future	8741.4500	8.7415	9287.0500	9.2871	6.242	0.0000	0.0000
2025/05/15	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	ES33	06/11/2025		Bond Future	11.6106	80.3642	11.4834	80.9206	1.096	0.0000	0.0000
2025/05/15	ES33	06/11/2025	12.01 Call	Bond Future	1714.0000	1.7140	2270.3900	2.2704	32.461	0.0000	0.0000
2025/05/15	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	ES33	05/02/2026		Bond Future	11.7959	81.8889	11.6623	82.4562	1.133	0.0000	0.0000
2025/05/15	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	ES33	05/02/2026	11.49 Put	Bond Future	1306.5900	1.3066	739.2500	0.7393	43.421	0.0000	0.0000
2025/05/15	ES33	07/05/2026		Bond Future	11.9954	79.6148	11.8551	80.1930	1.170	0.0000	0.0000
2025/05/15	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	ES33	07/05/2026	11.69 Put	Bond Future	1265.7700	1.2658	687.5700	0.6876	45.680	0.0000	0.0000
2025/05/15	ES33	06/08/2026		Bond Future	12.2173	81.0798	12.0697	81.6690	1.208	0.0000	0.0000
2025/05/15	ES33	06/08/2026	12.02 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	ES33	06/08/2026	12.02 Put	Bond Future	788.8200	0.7888	199.6300	0.1996	74.693	0.0000	0.0000
2025/05/15	ES42	07/08/2025		Bond Future	12.1440	76.6832	11.9924	77.5428	1.248	0.0000	0.0000
2025/05/15	ES42	07/08/2025	13.79 Call	Bond Future	8410.9800	8.4110	9270.6100	9.2706	10.220	0.0000	0.0000
2025/05/15	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	ES42	06/11/2025		Bond Future	12.2835	73.9172	12.1260	74.7938	1.282	0.0000	0.0000
2025/05/15	ES42	06/11/2025	12.39 Call	Bond Future	583.3500	0.5834	1459.9500	1.4600	150.270	0.0000	0.0000
2025/05/15	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	ES42	05/02/2026		Bond Future	12.4366	75.3186	12.2729	76.2121	1.317	0.0000	0.0000
2025/05/15	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	ES42	05/02/2026	11.85 Put	Bond Future	3281.1500	3.2812	2387.6000	2.3876	27.233	0.0000	0.0000
2025/05/15	ES42	07/05/2026		Bond Future	12.6046	72.4526	12.4340	73.3631	1.353	0.0000	0.0000
2025/05/15	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	ES42	07/05/2026	12.20 Put	Bond Future	2188.8100	2.1888	1278.3200	1.2783	41.597	0.0000	0.0000
2025/05/15	ES42	06/08/2026		Bond Future	12.7828	73.7831	12.6051	74.7107	1.390	0.0000	0.0000
2025/05/15	ES42	06/08/2026	12.65 Call	Bond Future	0.0000	0.0000	236.3700	0.2364	100.000	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	
2025/05/15	ES42	06/08/2026	12.65 Put	Bond Future	691.2500	0.6913	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/15	GOVI	08/05/2025		GOVI	1101.8720	1101.8720	1101.8720	1101.8720	0.000	0.0000	0.0000
2025/05/15	GOVI	07/08/2025		GOVI	1124.2240	1124.2240	1131.7440	1131.7440	0.669	0.0000	0.0000
2025/05/15	GOVI	07/08/2025	1,011. Call 00	GOVI	1132240.0000	113.2240	1207440.0000	120.7440	6.642	0.0000	0.0000
2025/05/15	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	GOVI	06/11/2025		GOVI	1145.9420	1145.9420	1153.6080	1153.6080	0.669	0.0000	0.0000
2025/05/15	GOVI	06/11/2025	1,112. Call 00	GOVI	339420.0000	33.9420	416080.0000	41.6080	22.586	0.0000	0.0000
2025/05/15	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	GOVI	05/02/2026		GOVI	1167.4420	1167.4420	1175.2570	1175.2570	0.669	0.0000	0.0000
2025/05/15	GOVI	05/02/2026	1,150. Call 00	GOVI	174420.0000	17.4420	252570.0000	25.2570	44.806	0.0000	0.0000
2025/05/15	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	GOVI	07/05/2026		GOVI	1188.9200	1188.9200	1196.8830	1196.8830	0.670	0.0000	0.0000
2025/05/15	GOVI	07/05/2026	1,177. Call 00	GOVI	119200.0000	11.9200	198830.0000	19.8830	66.804	0.0000	0.0000
2025/05/15	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	GOVI	06/08/2026		GOVI	1210.3970	1210.3970	1218.5080	1218.5080	0.670	0.0000	0.0000
2025/05/15	GOVI	06/08/2026	1,189. Call 00	GOVI	213970.0000	21.3970	295080.0000	29.5080	37.907	0.0000	0.0000
2025/05/15	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/05/15	IGOV	08/05/2025		Index Future	374.3390	374.3390	374.3390	374.3390	0.000	0.0000	0.0000
2025/05/15	IGOV	07/08/2025		Index Future	382.1090	382.1090	382.6380	382.6380	0.138	0.0000	0.0000
2025/05/15	IGOV	06/11/2025		Index Future	389.5820	389.5820	390.1220	390.1220	0.139	0.0000	0.0000
2025/05/15	IGOV	05/02/2026		Index Future	396.9820	396.9820	397.5340	397.5340	0.139	0.0000	0.0000
2025/05/15	IGOV	07/05/2026		Index Future	404.3730	404.3730	404.9370	404.9370	0.139	0.0000	0.0000
2025/05/15	IGOV	06/08/2026		Index Future	411.7650	411.7650	412.3410	412.3410	0.140	0.0000	0.0000
2025/05/15	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/05/15	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/05/15	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/05/15	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/05/15	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/05/15	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/05/15	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/05/15	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/05/15	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/05/15	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/05/15	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/05/15	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/05/15	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/05/15	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2025/05/15	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/05/15	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/05/15	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/05/15	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/05/15	R033	07/08/2025		Bond Future	9.9607	103.8438	9.8813	104.2636	0.798	0.0000
2025/05/15	R033	07/08/2025	10.33 Call	Bond Future	2622.3300	2.6223	2919.4600	2.9195	11.331	0.0000
2025/05/15	R033	07/08/2025	10.33 Put	Bond Future	701.1300	0.7011	578.5100	0.5785	17.489	0.0000
2025/05/15	R033	06/11/2025		Bond Future	10.0639	100.8050	9.9804	101.2329	0.829	0.0000
2025/05/15	R033	06/11/2025	10.33 Call	Bond Future	2767.9200	2.7679	3032.3700	3.0324	9.554	0.0000
2025/05/15	R033	06/11/2025	10.33 Put	Bond Future	1418.4000	1.4184	1254.8700	1.2549	11.529	0.0000
2025/05/15	R033	05/02/2026		Bond Future	10.1877	102.6937	10.0999	103.1301	0.862	0.0000
2025/05/15	R033	05/02/2026	10.49 Call	Bond Future	3299.6100	3.2996	3565.3400	3.5653	8.053	0.0000
2025/05/15	R033	05/02/2026	10.49 Put	Bond Future	1815.6600	1.8157	1644.9800	1.6450	9.400	0.0000
2025/05/15	R033	07/05/2026		Bond Future	10.3286	99.5344	10.2361	99.9793	0.896	0.0000
2025/05/15	R033	07/05/2026	10.38 Call	Bond Future	2904.6700	2.9047	3141.3400	3.1413	8.148	0.0000
2025/05/15	R033	07/05/2026	10.38 Put	Bond Future	2658.5500	2.6586	2450.3100	2.4503	7.833	0.0000
2025/05/15	R033	06/08/2026		Bond Future	10.4883	101.3434	10.3906	101.7968	0.931	0.0000
2025/05/15	R033	06/08/2026	10.25 Call	Bond Future	2439.2300	2.4392	2647.7200	2.6477	8.547	0.0000
2025/05/15	R033	06/08/2026	10.25 Put	Bond Future	3550.0700	3.5501	3305.2000	3.3052	6.898	0.0000
2025/05/15	R035	07/08/2025	11.30 Call	Bond Future	3956.8400	3.9568	4431.6300	4.4316	11.999	0.0000
2025/05/15	R035	07/08/2025	11.30 Put	Bond Future	439.7800	0.4398	335.1900	0.3352	23.782	0.0000
2025/05/15	R035	07/08/2025	10.08 Put	Bond Future	3512.1700	3.5122	3050.8500	3.0509	13.135	0.0000
2025/05/15	R035	07/08/2025	10.08 Call	Bond Future	359.5000	0.3595	477.5600	0.4776	32.840	0.0000
2025/05/15	R035	07/08/2025	10.58 Put	Bond Future	1673.9000	1.6739	1377.0100	1.3770	17.736	0.0000
2025/05/15	R035	07/08/2025	10.58 Call	Bond Future	1335.8700	1.3359	1618.3600	1.6184	21.147	0.0000
2025/05/15	R035	07/08/2025	11.34 Call	Bond Future	4129.8400	4.1298	4611.6200	4.6116	11.666	0.0000
2025/05/15	R035	07/08/2025	11.34 Put	Bond Future	405.2000	0.4052	307.6000	0.3076	24.087	0.0000
2025/05/15	R035	07/08/2025		Bond Future	10.6415	93.5349	10.5363	94.1143	0.988	0.0000
2025/05/15	R035	07/08/2025	12.65 Call	Bond Future	10179.3100	10.1793	10753.2200	10.7532	5.638	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/05/15	R035	07/08/2025	12.65 Put			Bond Future	16.1200	0.0161	10.6500	0.0107	33.933	0.0000
2025/05/15	R035	06/11/2025				Bond Future	10.7585	90.8361	10.6488	91.4268	1.020	0.0000
2025/05/15	R035	06/11/2025	11.20 Call			Bond Future	3633.8900	3.6339	4034.1700	4.0342	11.015	0.0000
2025/05/15	R035	06/11/2025	11.20 Put			Bond Future	1308.8200	1.3088	1118.3800	1.1184	14.551	0.0000
2025/05/15	R035	06/11/2025	10.08 Put			Bond Future	4434.5300	4.4345	3992.7000	3.9927	9.963	0.0000
2025/05/15	R035	06/11/2025	10.08 Call			Bond Future	696.4400	0.6964	845.3300	0.8453	21.379	0.0000
2025/05/15	R035	06/11/2025	10.58 Put			Bond Future	2665.7900	2.6658	2342.1300	2.3421	12.141	0.0000
2025/05/15	R035	06/11/2025	10.58 Call			Bond Future	1702.1500	1.7022	1969.2100	1.9692	15.690	0.0000
2025/05/15	R035	06/11/2025	11.67 Call			Bond Future	5443.8500	5.4439	5916.4900	5.9165	8.682	0.0000
2025/05/15	R035	06/11/2025	11.67 Put			Bond Future	732.3200	0.7323	614.2400	0.6142	16.124	0.0000
2025/05/15	R035	06/11/2025	9.91 Put			Bond Future	5184.3300	5.1843	4707.0400	4.7070	9.206	0.0000
2025/05/15	R035	06/11/2025	9.91 Call			Bond Future	477.0700	0.4771	590.5000	0.5905	23.776	0.0000
2025/05/15	R035	06/11/2025	10.41 Put			Bond Future	3194.2400	3.1942	2829.6300	2.8296	11.415	0.0000
2025/05/15	R035	06/11/2025	10.41 Call			Bond Future	1299.8300	1.2998	1525.9400	1.5259	17.395	0.0000
2025/05/15	R035	06/11/2025	11.43 Call			Bond Future	4492.3100	4.4923	4931.3300	4.9313	9.773	0.0000
2025/05/15	R035	06/11/2025	11.43 Put			Bond Future	988.2000	0.9882	836.5000	0.8365	15.351	0.0000
2025/05/15	R035	06/11/2025	11.95 Call			Bond Future	6604.5700	6.6046	7108.3000	7.1083	7.627	0.0000
2025/05/15	R035	06/11/2025	11.95 Put			Bond Future	513.2500	0.5133	426.2600	0.4263	16.949	0.0000
2025/05/15	R035	06/11/2025	11.45 Call			Bond Future	4569.8000	4.5698	5011.8800	5.0119	9.674	0.0000
2025/05/15	R035	06/11/2025	11.45 Put			Bond Future	964.1900	0.9642	815.5500	0.8156	15.416	0.0000
2025/05/15	R035	06/11/2025	10.95 Put			Bond Future	1758.7300	1.7587	1519.0700	1.5191	13.627	0.0000
2025/05/15	R035	06/11/2025	10.95 Call			Bond Future	2777.3800	2.7774	3128.4400	3.1284	12.640	0.0000
2025/05/15	R035	06/11/2025	10.44 Put			Bond Future	3095.4500	3.0955	2738.0800	2.7381	11.545	0.0000
2025/05/15	R035	06/11/2025	10.44 Call			Bond Future	1366.2300	1.3662	1599.5800	1.5996	17.080	0.0000
2025/05/15	R035	06/11/2025	10.94 Put			Bond Future	1779.1000	1.7791	1537.3300	1.5373	13.589	0.0000
2025/05/15	R035	06/11/2025	10.94 Call			Bond Future	2744.9500	2.7450	3093.9000	3.0939	12.712	0.0000
2025/05/15	R035	06/11/2025	11.99 Call			Bond Future	6773.5400	6.7735	7281.0800	7.2811	7.493	0.0000
2025/05/15	R035	06/11/2025	11.99 Put			Bond Future	487.6000	0.4876	404.4200	0.4044	17.059	0.0000
2025/05/15	R035	05/02/2026	10.44 Put			Bond Future	3995.1000	3.9951	3620.6500	3.6207	9.373	0.0000
2025/05/15	R035	05/02/2026	10.44 Call			Bond Future	1569.8300	1.5698	1797.5300	1.7975	14.505	0.0000
2025/05/15	R035	05/02/2026	10.94 Put			Bond Future	2607.6800	2.6077	2328.9700	2.3290	10.688	0.0000
2025/05/15	R035	05/02/2026	10.94 Call			Bond Future	2837.2400	2.8372	3160.6800	3.1607	11.400	0.0000
2025/05/15	R035	05/02/2026	12.44 Call			Bond Future	8212.4900	8.2125	8728.5300	8.7285	6.284	0.0000
2025/05/15	R035	05/02/2026	12.44 Put			Bond Future	614.8200	0.6148	528.7100	0.5287	14.006	0.0000
2025/05/15	R035	05/02/2026				Bond Future	10.8960	92.5386	10.7812	93.1407	1.053	0.0000
2025/05/15	R035	05/02/2026	10.79 Call			Bond Future	2416.1800	2.4162	2711.8500	2.7119	12.237	0.0000
2025/05/15	R035	05/02/2026	10.79 Put			Bond Future	2972.1200	2.9721	2665.6400	2.6656	10.312	0.0000
2025/05/15	R035	07/05/2026				Bond Future	11.0410	89.7324	10.9210	90.3461	1.087	0.0000
2025/05/15	R035	07/05/2026	10.86 Call			Bond Future	2582.2500	2.5823	2875.1000	2.8751	11.341	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	
2025/05/15	R035	07/05/2026	10.86 Put	Bond Future	3510.0900	3.5101	3189.3300	3.1893	9.138	0.0000	0.0000
2025/05/15	R035	06/08/2026		Bond Future	11.2039	91.3645	11.0782	91.9897	1.122	0.0000	0.0000
2025/05/15	R035	06/08/2026	11.06 Call	Bond Future	3074.2500	3.0743	3382.9700	3.3830	10.042	0.0000	0.0000
2025/05/15	R035	06/08/2026	11.06 Put	Bond Future	3790.4800	3.7905	3474.0300	3.4740	8.349	0.0000	0.0000
2025/05/15	R038	07/08/2025	11.24 Put	Bond Future	2010.5700	2.0106	1511.3600	1.5114	24.829	0.0000	0.0000
2025/05/15	R038	07/08/2025		Bond Future	11.3170	101.0182	11.1652	102.0121	1.342	0.0000	0.0000
2025/05/15	R038	07/08/2025	11.24 Call	Bond Future	1508.1800	1.5082	2002.8600	2.0029	32.800	0.0000	0.0000
2025/05/15	R038	06/11/2025		Bond Future	11.4481	97.4834	11.2899	98.4967	1.382	0.0000	0.0000
2025/05/15	R038	06/11/2025	11.24 Call	Bond Future	1934.2500	1.9343	2394.4800	2.3945	23.794	0.0000	0.0000
2025/05/15	R038	06/11/2025	11.24 Put	Bond Future	3270.3100	3.2703	2717.2500	2.7173	16.912	0.0000	0.0000
2025/05/15	R038	06/11/2025	12.33 Call	Bond Future	6300.3100	6.3003	7111.0700	7.1111	12.869	0.0000	0.0000
2025/05/15	R038	06/11/2025	12.33 Put	Bond Future	923.9400	0.9239	721.4100	0.7214	21.920	0.0000	0.0000
2025/05/15	R038	06/11/2025	10.98 Put	Bond Future	4296.5700	4.2966	3635.2000	3.6352	15.393	0.0000	0.0000
2025/05/15	R038	06/11/2025	10.98 Call	Bond Future	1252.6000	1.2526	1604.5200	1.6045	28.095	0.0000	0.0000
2025/05/15	R038	05/02/2026		Bond Future	11.5959	99.3096	11.4310	100.3422	1.422	0.0000	0.0000
2025/05/15	R038	05/02/2026	11.44 Call	Bond Future	2685.1200	2.6851	3187.9000	3.1879	18.725	0.0000	0.0000
2025/05/15	R038	05/02/2026	11.44 Put	Bond Future	3660.8000	3.6608	3130.9400	3.1309	14.474	0.0000	0.0000
2025/05/15	R038	07/05/2026		Bond Future	11.7574	95.6463	11.5852	96.6983	1.464	0.0000	0.0000
2025/05/15	R038	07/05/2026	11.40 Call	Bond Future	2692.1200	2.6921	3157.3600	3.1574	17.282	0.0000	0.0000
2025/05/15	R038	07/05/2026	11.40 Put	Bond Future	4895.0900	4.8951	4308.3200	4.3083	11.987	0.0000	0.0000
2025/05/15	R038	06/08/2026		Bond Future	11.9335	97.3835	11.7536	98.4552	1.507	0.0000	0.0000
2025/05/15	R038	06/08/2026	11.77 Call	Bond Future	3681.5500	3.6816	4217.5300	4.2175	14.559	0.0000	0.0000
2025/05/15	R038	06/08/2026	11.77 Put	Bond Future	4654.9200	4.6549	4119.2600	4.1193	11.507	0.0000	0.0000
2025/05/15	R053	07/08/2025		Bond Future	11.8415	102.4708	11.6694	103.8599	1.454	0.0000	0.0000
2025/05/15	R053	07/08/2025	13.17 Call	Bond Future	9861.9000	9.8619	11165.8100	11.1658	13.222	0.0000	0.0000
2025/05/15	R053	07/08/2025	13.17 Put	Bond Future	225.2000	0.2252	140.0300	0.1400	37.820	0.0000	0.0000
2025/05/15	R053	06/11/2025		Bond Future	11.9653	98.5856	11.7865	100.0017	1.495	0.0000	0.0000
2025/05/15	R053	06/11/2025	11.76 Call	Bond Future	2524.9000	2.5249	3183.8200	3.1838	26.097	0.0000	0.0000
2025/05/15	R053	06/11/2025	11.76 Put	Bond Future	4153.5600	4.1536	3396.4200	3.3964	18.229	0.0000	0.0000
2025/05/15	R053	05/02/2026		Bond Future	12.1023	100.4323	11.9163	101.8753	1.537	0.0000	0.0000
2025/05/15	R053	05/02/2026	11.49 Call	Bond Future	2026.2600	2.0263	2534.9900	2.5350	25.107	0.0000	0.0000
2025/05/15	R053	05/02/2026	11.49 Put	Bond Future	6927.7200	6.9277	5993.4600	5.9935	13.486	0.0000	0.0000
2025/05/15	R053	07/05/2026		Bond Future	12.2497	96.4122	12.0561	97.8822	1.581	0.0000	0.0000
2025/05/15	R053	07/05/2026	11.69 Call	Bond Future	2797.4300	2.7974	3380.9000	3.3809	20.857	0.0000	0.0000
2025/05/15	R053	07/05/2026	11.69 Put	Bond Future	7160.3600	7.1604	6273.8900	6.2739	12.380	0.0000	0.0000
2025/05/15	R053	06/08/2026		Bond Future	12.4086	98.1628	12.2067	99.6600	1.627	0.0000	0.0000
2025/05/15	R053	06/08/2026	12.28 Call	Bond Future	4966.5400	4.9665	5741.5100	5.7415	15.604	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
2025/05/15	R053	06/08/2026	12.28 Put	Bond Future	5915.0500	5.9151	5192.7800	5.1928	12.211	0.0000	0.0000
2025/05/15	R186	07/08/2025	10.25 Call	Bond Future	2725.0500	2.7251	2779.4700	2.7795	1.997	0.0000	0.0000
2025/05/15	R186	07/08/2025	10.25 Put	Bond Future	0.4100	0.0004	0.3100	0.0003	24.390	0.0000	0.0000
2025/05/15	R186	07/08/2025	9.22 Put	Bond Future	10.2900	0.0103	8.3200	0.0083	19.145	0.0000	0.0000
2025/05/15	R186	07/08/2025	9.22 Call	Bond Future	1442.5100	1.4425	1495.0600	1.4951	3.643	0.0000	0.0000
2025/05/15	R186	07/08/2025		Bond Future	8.0998	104.4994	8.0576	104.5540	0.521	0.0000	0.0000
2025/05/15	R186	07/08/2025	9.68 Call	Bond Future	2015.2200	2.0152	2069.1300	2.0691	2.675	0.0000	0.0000
2025/05/15	R186	07/08/2025	9.68 Put	Bond Future	2.9300	0.0029	2.3200	0.0023	20.819	0.0000	0.0000
2025/05/15	R186	06/11/2025		Bond Future	8.1611	106.5179	8.1086	106.5736	0.643	0.0000	0.0000
2025/05/15	R186	06/11/2025	8.13 Call	Bond Future	286.8600	0.2869	313.7900	0.3138	9.388	0.0000	0.0000
2025/05/15	R186	06/11/2025	8.13 Put	Bond Future	319.9100	0.3199	291.1000	0.2911	9.006	0.0000	0.0000
2025/05/15	R186	05/02/2026		Bond Future	8.3380	103.2085	8.2689	103.2657	0.829	0.0000	0.0000
2025/05/15	R186	05/02/2026	8.43 Call	Bond Future	378.4200	0.3784	409.2900	0.4093	8.158	0.0000	0.0000
2025/05/15	R186	05/02/2026	8.43 Put	Bond Future	302.3000	0.3023	275.9700	0.2760	8.710	0.0000	0.0000
2025/05/15	R186	07/05/2026		Bond Future	8.7373	105.1021	8.6378	105.1608	1.139	0.0000	0.0000
2025/05/15	R186	07/05/2026	8.69 Call	Bond Future	286.5300	0.2865	315.5800	0.3156	10.139	0.0000	0.0000
2025/05/15	R186	07/05/2026	8.69 Put	Bond Future	314.4200	0.3144	284.8000	0.2848	9.421	0.0000	0.0000
2025/05/15	R186	06/08/2026		Bond Future	9.7028	101.7081	9.5324	101.7683	1.757	0.0000	0.0000
2025/05/15	R186	06/08/2026	8.57 Call	Bond Future	58.4300	0.0584	71.9500	0.0720	23.139	0.0000	0.0000
2025/05/15	R186	06/08/2026	8.57 Put	Bond Future	459.6100	0.4596	412.9700	0.4130	10.148	0.0000	0.0000
2025/05/15	R202	07/08/2025		Bond Future	269.5973	269.5973	269.8517	269.8517	0.094	0.0000	0.0000
2025/05/15	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	R202	07/08/2025	271.60 Put	Bond Future	2002.7000	2.0027	1748.3000	1.7483	12.703	0.0000	0.0000
2025/05/15	R202	06/11/2025		Bond Future	274.8698	274.8698	275.1295	275.1295	0.094	0.0000	0.0000
2025/05/15	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	R202	06/11/2025	275.64 Put	Bond Future	770.2000	0.7702	510.4700	0.5105	33.722	0.0000	0.0000
2025/05/15	R202	05/02/2026		Bond Future	274.7354	274.7354	275.0013	275.0013	0.097	0.0000	0.0000
2025/05/15	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	R202	05/02/2026	277.82 Put	Bond Future	3084.6000	3.0846	2818.7200	2.8187	8.620	0.0000	0.0000
2025/05/15	R202	07/05/2026		Bond Future	279.8463	279.8463	280.1183	280.1183	0.097	0.0000	0.0000
2025/05/15	R202	07/05/2026	277.55 Call	Bond Future	2296.3200	2.2963	2568.2500	2.5683	11.842	0.0000	0.0000
2025/05/15	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	R202	06/08/2026		Bond Future	279.5604	279.5604	279.8386	279.8386	0.100	0.0000	0.0000
2025/05/15	R202	06/08/2026	278.86 Call	Bond Future	700.4000	0.7004	978.6300	0.9786	39.724	0.0000	0.0000
2025/05/15	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/15	R209	07/08/2025		Bond Future	10.9866	72.9841	10.8664	73.5780	1.094	0.0000	0.0000
2025/05/15	R209	07/08/2025	12.68 Call	Bond Future	7746.3800	7.7464	8326.5600	8.3266	7.490	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
2025/05/15	R209	07/08/2025	12.68 Put	Bond Future	40.5600	0.0406	26.8700	0.0269	33.752	0.0000
2025/05/15	R209	06/11/2025		Bond Future	11.1004	71.2410	10.9755	71.8464	1.125	0.0000
2025/05/15	R209	06/11/2025	11.27 Call	Bond Future	2481.9200	2.4819	2839.3400	2.8393	14.401	0.0000
2025/05/15	R209	06/11/2025	11.27 Put	Bond Future	1670.1900	1.6702	1422.1500	1.4222	14.851	0.0000
2025/05/15	R209	05/02/2026		Bond Future	11.2298	72.5760	11.1000	73.1931	1.156	0.0000
2025/05/15	R209	05/02/2026	10.93 Call	Bond Future	1810.6700	1.8107	2080.2600	2.0803	14.889	0.0000
2025/05/15	R209	05/02/2026	10.93 Put	Bond Future	3246.5400	3.2465	2899.0200	2.8990	10.704	0.0000
2025/05/15	R209	07/05/2026		Bond Future	11.3715	70.7565	11.2364	71.3852	1.188	0.0000
2025/05/15	R209	07/05/2026	11.07 Call	Bond Future	2163.4100	2.1634	2447.2900	2.4473	13.122	0.0000
2025/05/15	R209	07/05/2026	11.07 Put	Bond Future	3576.7700	3.5768	3231.9700	3.2320	9.640	0.0000
2025/05/15	R209	06/08/2026		Bond Future	11.5270	72.0432	11.3862	72.6837	1.221	0.0000
2025/05/15	R209	06/08/2026	11.39 Call	Bond Future	2912.1900	2.9122	3233.5100	3.2335	11.034	0.0000
2025/05/15	R209	06/08/2026	11.39 Put	Bond Future	3535.5000	3.5355	3216.3000	3.2163	9.028	0.0000
2025/05/15	R210	07/08/2025		Bond Future	251.5921	251.5921	251.5722	251.5722	0.008	0.0000
2025/05/15	R210	07/08/2025	248.44 Call	Bond Future	3152.1000	3.1521	3132.2000	3.1322	0.631	0.0000
2025/05/15	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/15	R210	06/11/2025		Bond Future	253.0825	253.0825	253.0627	253.0627	0.008	0.0000
2025/05/15	R210	06/11/2025	252.14 Call	Bond Future	942.5300	0.9425	922.6600	0.9227	2.108	0.0000
2025/05/15	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/15	R210	05/02/2026		Bond Future	257.8878	257.8878	257.8685	257.8685	0.007	0.0000
2025/05/15	R210	05/02/2026	253.10 Call	Bond Future	4787.7500	4.7878	4768.4900	4.7685	0.402	0.0000
2025/05/15	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/15	R210	07/05/2026		Bond Future	259.1915	259.1915	259.1731	259.1731	0.007	0.0000
2025/05/15	R210	07/05/2026	255.40 Call	Bond Future	3791.5100	3.7915	3773.0500	3.7731	0.487	0.0000
2025/05/15	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/15	R210	06/08/2026		Bond Future	263.9752	263.9752	263.9574	263.9574	0.007	0.0000
2025/05/15	R210	06/08/2026	259.84 Call	Bond Future	4135.2400	4.1352	4117.4400	4.1174	0.430	0.0000
2025/05/15	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/15	R213	07/08/2025		Bond Future	9.4280	92.8203	9.3534	93.1172	0.791	0.0000
2025/05/15	R213	07/08/2025	11.66 Call	Bond Future	8355.3400	8.3553	8651.5600	8.6516	3.545	0.0000
2025/05/15	R213	07/08/2025	11.66 Put	Bond Future	2.1400	0.0021	1.4500	0.0015	32.243	0.0000
2025/05/15	R213	06/11/2025		Bond Future	9.5227	91.0595	9.4437	91.3623	0.829	0.0000
2025/05/15	R213	06/11/2025	10.05 Call	Bond Future	2767.8000	2.7678	2979.9300	2.9799	7.664	0.0000
2025/05/15	R213	06/11/2025	10.05 Put	Bond Future	777.8900	0.7779	687.2800	0.6873	11.648	0.0000
2025/05/15	R213	05/02/2026		Bond Future	9.6443	92.7666	9.5603	93.0754	0.870	0.0000
2025/05/15	R213	05/02/2026	9.89 Call	Bond Future	2278.0800	2.2781	2460.6100	2.4606	8.012	0.0000
2025/05/15	R213	05/02/2026	9.89 Put	Bond Future	1381.6600	1.3817	1255.4300	1.2554	9.136	0.0000
2025/05/15	R213	07/05/2026		Bond Future	9.7794	90.9172	9.6901	91.2320	0.914	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	
2025/05/15	R213	07/05/2026	9.80 Call	Bond Future	2022.5600	2.0226	2186.4000	2.1864	8.101	0.0000	0.0000
2025/05/15	R213	07/05/2026	9.80 Put	Bond Future	1950.1300	1.9501	1799.1600	1.7992	7.742	0.0000	0.0000
2025/05/15	R213	06/08/2026		Bond Future	9.9401	92.5723	9.8447	92.8932	0.960	0.0000	0.0000
2025/05/15	R213	06/08/2026	9.69 Call	Bond Future	1734.9300	1.7349	1880.3500	1.8804	8.382	0.0000	0.0000
2025/05/15	R213	06/08/2026	9.69 Put	Bond Future	2578.7700	2.5788	2403.2700	2.4033	6.806	0.0000	0.0000
2025/05/15	R214	07/08/2025		Bond Future	11.5427	66.8469	11.3918	67.6310	1.307	0.0000	0.0000
2025/05/15	R214	07/08/2025	12.97 Call	Bond Future	6858.4600	6.8585	7606.7700	7.6068	10.911	0.0000	0.0000
2025/05/15	R214	07/08/2025	12.97 Put	Bond Future	98.6000	0.0986	62.8400	0.0628	36.268	0.0000	0.0000
2025/05/15	R214	06/11/2025		Bond Future	11.6586	64.8382	11.5023	65.6375	1.340	0.0000	0.0000
2025/05/15	R214	06/11/2025	11.64 Call	Bond Future	2043.0100	2.0430	2468.0500	2.4681	20.805	0.0000	0.0000
2025/05/15	R214	06/11/2025	11.64 Put	Bond Future	2137.1500	2.1372	1762.8500	1.7629	17.514	0.0000	0.0000
2025/05/15	R214	05/02/2026		Bond Future	11.7897	66.0534	11.6277	66.8680	1.374	0.0000	0.0000
2025/05/15	R214	05/02/2026	11.26 Call	Bond Future	1398.3300	1.3983	1699.8900	1.6999	21.566	0.0000	0.0000
2025/05/15	R214	05/02/2026	11.26 Put	Bond Future	4120.0300	4.1200	3607.0000	3.6070	12.452	0.0000	0.0000
2025/05/15	R214	07/05/2026		Bond Future	11.9248	63.9666	11.7569	64.7964	1.408	0.0000	0.0000
2025/05/15	R214	07/05/2026	11.53 Call	Bond Future	2074.2700	2.0743	2434.7000	2.4347	17.376	0.0000	0.0000
2025/05/15	R214	07/05/2026	11.53 Put	Bond Future	4051.1500	4.0512	3581.7700	3.5818	11.586	0.0000	0.0000
2025/05/15	R214	06/08/2026		Bond Future	12.0727	65.1299	11.8984	65.9751	1.444	0.0000	0.0000
2025/05/15	R214	06/08/2026	11.97 Call	Bond Future	3182.0700	3.1821	3620.1100	3.6201	13.766	0.0000	0.0000
2025/05/15	R214	06/08/2026	11.97 Put	Bond Future	3678.0200	3.6780	3270.8100	3.2708	11.071	0.0000	0.0000
2025/05/15	R248	07/08/2025		Bond Future	11.9176	79.2858	11.7559	80.2876	1.357	0.0000	0.0000
2025/05/15	R248	07/08/2025	13.21 Call	Bond Future	7420.8200	7.4208	8360.5200	8.3605	12.663	0.0000	0.0000
2025/05/15	R248	07/08/2025	13.21 Put	Bond Future	168.9800	0.1690	106.9700	0.1070	36.697	0.0000	0.0000
2025/05/15	R248	06/11/2025		Bond Future	12.0439	76.3752	11.8761	77.3964	1.393	0.0000	0.0000
2025/05/15	R248	06/11/2025	11.74 Call	Bond Future	1704.8900	1.7049	2138.5500	2.1386	25.436	0.0000	0.0000
2025/05/15	R248	06/11/2025	11.74 Put	Bond Future	3571.9100	3.5719	2984.4000	2.9844	16.448	0.0000	0.0000
2025/05/15	R248	05/02/2026		Bond Future	12.1864	77.8064	12.0119	78.8471	1.432	0.0000	0.0000
2025/05/15	R248	05/02/2026	11.46 Call	Bond Future	1281.9900	1.2820	1606.1700	1.6062	25.287	0.0000	0.0000
2025/05/15	R248	05/02/2026	11.46 Put	Bond Future	5783.1100	5.7831	5066.6200	5.0666	12.389	0.0000	0.0000
2025/05/15	R248	07/05/2026		Bond Future	12.3326	74.7927	12.1512	75.8529	1.471	0.0000	0.0000
2025/05/15	R248	07/05/2026	11.72 Call	Bond Future	2066.4300	2.0664	2471.5600	2.4716	19.605	0.0000	0.0000
2025/05/15	R248	07/05/2026	11.72 Put	Bond Future	5753.9900	5.7540	5098.9900	5.0990	11.383	0.0000	0.0000
2025/05/15	R248	06/08/2026		Bond Future	12.4925	76.1521	12.3036	77.2319	1.513	0.0000	0.0000
2025/05/15	R248	06/08/2026	12.37 Call	Bond Future	3786.9300	3.7869	4344.7700	4.3448	14.731	0.0000	0.0000
2025/05/15	R248	06/08/2026	12.37 Put	Bond Future	4484.0500	4.4841	3962.1300	3.9621	11.639	0.0000	0.0000
2025/05/15	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	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
2025/05/15	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/15	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
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