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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/05/2025 TO 16/05/2025

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
2025/05/16	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/16	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/16	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/16	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/16	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/16	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/16	2029	07/08/2025		Bond Future	139.2013	139.2013	139.0715	0.093	0.0000	0.0000
2025/05/16	2029	07/08/2025	137.41 Call	Bond Future	1791.3400	1.7913	1661.4500	7.251	0.0000	0.0000
2025/05/16	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	2029	06/11/2025		Bond Future	140.4840	140.4840	140.3371	0.105	0.0000	0.0000
2025/05/16	2029	06/11/2025	139.79 Call	Bond Future	693.9800	0.6940	547.0900	21.166	0.0000	0.0000
2025/05/16	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
2025/05/16	2029	05/02/2026		Bond Future	143.1521	143.1521	143.0205	143.0205	0.092	0.0000
2025/05/16	2029	05/02/2026	140.11 Call	Bond Future	3042.1100	3.0421	2910.5100	2.9105	4.326	0.0000
2025/05/16	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	2029	07/05/2026		Bond Future	144.3497	144.3497	144.2484	144.2484	0.070	0.0000
2025/05/16	2029	07/05/2026	141.82 Call	Bond Future	2529.6500	2.5297	2428.4100	2.4284	4.002	0.0000
2025/05/16	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	2029	06/08/2026		Bond Future	147.0152	147.0152	146.9245	146.9245	0.062	0.0000
2025/05/16	2029	06/08/2026	144.10 Call	Bond Future	2915.2200	2.9152	2824.5300	2.8245	3.111	0.0000
2025/05/16	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	2030	07/08/2025	8.72 Put	Bond Future	1282.9700	1.2830	1261.3800	1.2614	1.683	0.0000
2025/05/16	2030	07/08/2025	8.72 Call	Bond Future	531.3600	0.5314	528.0500	0.5281	0.623	0.0000
2025/05/16	2030	07/08/2025	9.22 Put	Bond Future	484.9800	0.4850	470.7900	0.4708	2.926	0.0000
2025/05/16	2030	07/08/2025	9.22 Call	Bond Future	1502.0900	1.5021	1506.1800	1.5062	0.272	0.0000
2025/05/16	2030	07/08/2025	9.81 Call	Bond Future	3173.5000	3.1735	3187.2100	3.1872	0.432	0.0000
2025/05/16	2030	07/08/2025	9.81 Put	Bond Future	119.7800	0.1198	115.2100	0.1152	3.815	0.0000
2025/05/16	2030	07/08/2025	12.12 Call	Bond Future	10530.6700	10.5307	10548.9600	10.5490	0.174	0.0000
2025/05/16	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000
2025/05/16	2030	07/08/2025	10.48 Put	Bond Future	16.4000	0.0164	19.2400	0.0192	17.317	0.0000
2025/05/16	2030	07/08/2025	10.48 Call	Bond Future	5318.5300	5.3185	5339.6500	5.3397	0.397	0.0000
2025/05/16	2030	07/08/2025		Bond Future	8.9311	96.8864	8.9259	96.9047	0.058	0.0000
2025/05/16	2030	07/08/2025	11.11 Call	Bond Future	7357.0000	7.3570	7375.6800	7.3757	0.254	0.0000
2025/05/16	2030	07/08/2025	11.11 Put	Bond Future	1.1600	0.0012	1.5600	0.0016	34.483	0.0000
2025/05/16	2030	06/11/2025		Bond Future	9.0035	98.7578	9.0010	98.7661	0.028	0.0000
2025/05/16	2030	06/11/2025	9.54 Call	Bond Future	2388.1500	2.3882	2400.4300	2.4004	0.514	0.0000
2025/05/16	2030	06/11/2025	9.54 Put	Bond Future	597.5000	0.5975	601.4100	0.6014	0.654	0.0000
2025/05/16	2030	06/11/2025	8.72 Put	Bond Future	1729.0100	1.7290	1730.4600	1.7305	0.084	0.0000
2025/05/16	2030	06/11/2025	8.72 Call	Bond Future	766.0700	0.7661	775.8900	0.7759	1.282	0.0000
2025/05/16	2030	06/11/2025	9.22 Put	Bond Future	925.8000	0.9258	928.1700	0.9282	0.256	0.0000
2025/05/16	2030	06/11/2025	9.22 Call	Bond Future	1653.3800	1.6534	1664.1200	1.6641	0.650	0.0000
2025/05/16	2030	06/11/2025	10.08 Call	Bond Future	3826.1800	3.8262	3838.2400	3.8382	0.315	0.0000
2025/05/16	2030	06/11/2025	10.08 Put	Bond Future	274.2500	0.2743	277.9400	0.2779	1.345	0.0000
2025/05/16	2030	05/02/2026		Bond Future	9.1048	96.6014	9.0982	96.6227	0.073	0.0000
2025/05/16	2030	05/02/2026	9.49 Call	Bond Future	2219.4300	2.2194	2203.9400	2.2039	0.698	0.0000
2025/05/16	2030	05/02/2026	9.49 Put	Bond Future	996.8900	0.9969	960.0600	0.9601	3.694	0.0000
2025/05/16	2030	07/05/2026		Bond Future	9.2417	98.3738	9.2269	98.4184	0.160	0.0000
2025/05/16	2030	07/05/2026	9.39 Call	Bond Future	1928.0900	1.9281	1920.4300	1.9204	0.397	0.0000
2025/05/16	2030	07/05/2026	9.39 Put	Bond Future	1481.8300	1.4818	1429.5500	1.4296	3.528	0.0000
2025/05/16	2030	06/08/2026		Bond Future	9.4133	96.1553	9.3942	96.2093	0.203	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	
2025/05/16	2030	06/08/2026	9.22 Call	Bond Future	1454.2000	1.4542	1451.7700	1.4518	0.167	0.0000	0.0000
2025/05/16	2030	06/08/2026	9.22 Put	Bond Future	2002.5700	2.0026	1946.2000	1.9462	2.815	0.0000	0.0000
2025/05/16	2032	07/08/2025	9.40 Put	Bond Future	2149.1400	2.1491	1974.8900	1.9749	8.108	0.0000	0.0000
2025/05/16	2032	07/08/2025	9.40 Call	Bond Future	572.2700	0.5723	615.4800	0.6155	7.551	0.0000	0.0000
2025/05/16	2032	07/08/2025	9.90 Put	Bond Future	935.0000	0.9350	831.9200	0.8319	11.025	0.0000	0.0000
2025/05/16	2032	07/08/2025	9.90 Call	Bond Future	1663.9800	1.6640	1778.3600	1.7784	6.874	0.0000	0.0000
2025/05/16	2032	07/08/2025	10.59 Call	Bond Future	4023.3200	4.0233	4211.0800	4.2111	4.667	0.0000	0.0000
2025/05/16	2032	07/08/2025	10.59 Put	Bond Future	227.5100	0.2275	197.8100	0.1978	13.054	0.0000	0.0000
2025/05/16	2032	07/08/2025		Bond Future	9.7402	95.8425	9.6929	96.0599	0.486	0.0000	0.0000
2025/05/16	2032	07/08/2025	12.01 Call	Bond Future	9713.7200	9.7137	9931.5300	9.9315	2.242	0.0000	0.0000
2025/05/16	2032	07/08/2025	12.01 Put	Bond Future	2.5900	0.0026	2.9400	0.0029	13.514	0.0000	0.0000
2025/05/16	2032	06/11/2025		Bond Future	9.8388	93.5321	9.7912	93.7438	0.484	0.0000	0.0000
2025/05/16	2032	06/11/2025	10.42 Call	Bond Future	3369.0500	3.3691	3531.5900	3.5316	4.825	0.0000	0.0000
2025/05/16	2032	06/11/2025	10.42 Put	Bond Future	832.8700	0.8329	783.6900	0.7837	5.905	0.0000	0.0000
2025/05/16	2032	06/11/2025	9.40 Put	Bond Future	2829.3100	2.8293	2695.0500	2.6951	4.745	0.0000	0.0000
2025/05/16	2032	06/11/2025	9.40 Call	Bond Future	854.6500	0.8547	932.1100	0.9321	9.063	0.0000	0.0000
2025/05/16	2032	06/11/2025	9.90 Put	Bond Future	1607.3100	1.6073	1519.3000	1.5193	5.476	0.0000	0.0000
2025/05/16	2032	06/11/2025	9.90 Call	Bond Future	1878.4400	1.8784	2002.1500	2.0022	6.586	0.0000	0.0000
2025/05/16	2032	06/11/2025	10.89 Call	Bond Future	4964.5100	4.9645	5149.1700	5.1492	3.720	0.0000	0.0000
2025/05/16	2032	06/11/2025	10.89 Put	Bond Future	440.9500	0.4410	413.8900	0.4139	6.137	0.0000	0.0000
2025/05/16	2032	05/02/2026		Bond Future	9.9596	95.2852	9.9065	95.5133	0.533	0.0000	0.0000
2025/05/16	2032	05/02/2026	10.16 Call	Bond Future	2600.1700	2.6002	2750.8800	2.7509	5.796	0.0000	0.0000
2025/05/16	2032	05/02/2026	10.16 Put	Bond Future	1745.4100	1.7454	1668.0600	1.6681	4.432	0.0000	0.0000
2025/05/16	2032	07/05/2026		Bond Future	10.0987	92.8743	10.0373	93.1286	0.608	0.0000	0.0000
2025/05/16	2032	07/05/2026	10.14 Call	Bond Future	2484.2400	2.4842	2579.8200	2.5798	3.847	0.0000	0.0000
2025/05/16	2032	07/05/2026	10.14 Put	Bond Future	2313.4400	2.3134	2154.7500	2.1548	6.859	0.0000	0.0000
2025/05/16	2032	06/08/2026		Bond Future	10.2587	94.5636	10.1917	94.8307	0.653	0.0000	0.0000
2025/05/16	2032	06/08/2026	10.12 Call	Bond Future	2272.0000	2.2720	2432.7400	2.4327	7.075	0.0000	0.0000
2025/05/16	2032	06/08/2026	10.12 Put	Bond Future	2825.8100	2.8258	2719.5000	2.7195	3.762	0.0000	0.0000
2025/05/16	2033	07/08/2025		Bond Future	130.0917	130.0917	130.0238	130.0238	0.052	0.0000	0.0000
2025/05/16	2033	07/08/2025	128.65 Call	Bond Future	1441.6700	1.4417	1373.8300	1.3738	4.706	0.0000	0.0000
2025/05/16	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	2033	06/11/2025		Bond Future	131.0959	131.0959	131.0133	131.0133	0.063	0.0000	0.0000
2025/05/16	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	2033	06/11/2025	133.14 Put	Bond Future	2044.0700	2.0441	2126.7000	2.1267	4.042	0.0000	0.0000
2025/05/16	2033	05/02/2026		Bond Future	133.5858	133.5858	133.5185	133.5185	0.050	0.0000	0.0000
2025/05/16	2033	05/02/2026	132.88 Call	Bond Future	705.8100	0.7058	638.4900	0.6385	9.538	0.0000	0.0000
2025/05/16	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
2025/05/16	2033	07/05/2026		Bond Future	134.5029	134.5029	134.4648	134.4648	0.028	0.0000
2025/05/16	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	2033	07/05/2026	135.16 Put	Bond Future	657.1000	0.6571	695.2200	0.6952	5.801	0.0000
2025/05/16	2033	06/08/2026		Bond Future	136.9867	136.9867	136.9595	136.9595	0.020	0.0000
2025/05/16	2033	06/08/2026	134.25 Call	Bond Future	2736.6700	2.7367	2709.4700	2.7095	0.994	0.0000
2025/05/16	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	2037	07/08/2025	10.50 Put	Bond Future	3942.3000	3.9423	3861.3200	3.8613	2.054	0.0000
2025/05/16	2037	07/08/2025	10.50 Call	Bond Future	307.3800	0.3074	318.4700	0.3185	3.608	0.0000
2025/05/16	2037	07/08/2025	11.00 Put	Bond Future	1936.6400	1.9366	1877.5400	1.8775	3.052	0.0000
2025/05/16	2037	07/08/2025	11.00 Call	Bond Future	1215.9000	1.2159	1248.8700	1.2489	2.712	0.0000
2025/05/16	2037	07/08/2025	11.83 Call	Bond Future	4254.4200	4.2544	4324.8000	4.3248	1.654	0.0000
2025/05/16	2037	07/08/2025	11.83 Put	Bond Future	431.1700	0.4312	409.4800	0.4095	5.030	0.0000
2025/05/16	2037	07/08/2025	11.45 Call	Bond Future	2680.5200	2.6805	2735.9100	2.7359	2.066	0.0000
2025/05/16	2037	07/08/2025	11.45 Put	Bond Future	893.7100	0.8937	857.0300	0.8570	4.104	0.0000
2025/05/16	2037	07/08/2025	12.17 Call	Bond Future	5799.4200	5.7994	5879.0400	5.8790	1.373	0.0000
2025/05/16	2037	07/08/2025	12.17 Put	Bond Future	214.4200	0.2144	201.9700	0.2020	5.806	0.0000
2025/05/16	2037	07/08/2025	11.42 Call	Bond Future	2567.0600	2.5671	2621.0700	2.6211	2.104	0.0000
2025/05/16	2037	07/08/2025	11.42 Put	Bond Future	944.1400	0.9441	906.0800	0.9061	4.031	0.0000
2025/05/16	2037	07/08/2025	10.55 Put	Bond Future	3701.3400	3.7013	3622.0500	3.6221	2.142	0.0000
2025/05/16	2037	07/08/2025	10.55 Call	Bond Future	364.1000	0.3641	376.8800	0.3769	3.510	0.0000
2025/05/16	2037	07/08/2025	10.64 Put	Bond Future	3288.9000	3.2889	3212.9900	3.2130	2.308	0.0000
2025/05/16	2037	07/08/2025	10.64 Call	Bond Future	483.9300	0.4839	500.0900	0.5001	3.339	0.0000
2025/05/16	2037	07/08/2025	11.82 Call	Bond Future	4210.4800	4.2105	4280.5400	4.2805	1.664	0.0000
2025/05/16	2037	07/08/2025	11.82 Put	Bond Future	439.9000	0.4399	417.8900	0.4179	5.003	0.0000
2025/05/16	2037	07/08/2025	11.07 Call	Bond Future	1406.6400	1.4066	1443.2100	1.4432	2.600	0.0000
2025/05/16	2037	07/08/2025	11.07 Put	Bond Future	1730.2900	1.7303	1674.7900	1.6748	3.208	0.0000
2025/05/16	2037	07/08/2025	10.34 Put	Bond Future	4766.8400	4.7668	4681.4000	4.6814	1.792	0.0000
2025/05/16	2037	07/08/2025	10.34 Call	Bond Future	169.7600	0.1698	176.3900	0.1764	3.906	0.0000
2025/05/16	2037	07/08/2025		Bond Future	11.1274	83.4790	11.1110	83.5710	0.147	0.0000
2025/05/16	2037	07/08/2025	13.01 Call	Bond Future	9735.1400	9.7351	9824.9400	9.8249	0.922	0.0000
2025/05/16	2037	07/08/2025	13.01 Put	Bond Future	28.7300	0.0287	26.4600	0.0265	7.901	0.0000
2025/05/16	2037	06/11/2025		Bond Future	11.2452	85.0913	11.2298	85.1762	0.137	0.0000
2025/05/16	2037	06/11/2025	11.63 Call	Bond Future	3521.9500	3.5220	3569.2000	3.5692	1.342	0.0000
2025/05/16	2037	06/11/2025	11.63 Put	Bond Future	1437.3900	1.4374	1399.6600	1.3997	2.625	0.0000
2025/05/16	2037	06/11/2025	10.50 Put	Bond Future	4868.6300	4.8686	4794.4300	4.7944	1.524	0.0000
2025/05/16	2037	06/11/2025	10.50 Call	Bond Future	613.3800	0.6134	624.1600	0.6242	1.757	0.0000
2025/05/16	2037	06/11/2025	11.00 Put	Bond Future	2940.4800	2.9405	2880.2500	2.8803	2.048	0.0000
2025/05/16	2037	06/11/2025	11.00 Call	Bond Future	1572.7100	1.5727	1597.4600	1.5975	1.574	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	
2025/05/16	2037	06/11/2025	12.16 Call	Bond Future	5593.3900	5.5934	5654.7000	5.6547	1.096	0.0000	0.0000
2025/05/16	2037	06/11/2025	12.16 Put	Bond Future	755.9300	0.7559	732.2600	0.7323	3.131	0.0000	0.0000
2025/05/16	2037	05/02/2026	12.27 Call	Bond Future	5877.5600	5.8776	5944.0100	5.9440	1.131	0.0000	0.0000
2025/05/16	2037	05/02/2026	12.27 Put	Bond Future	1270.9400	1.2709	1239.7700	1.2398	2.453	0.0000	0.0000
2025/05/16	2037	05/02/2026	10.90 Put	Bond Future	4249.6500	4.2497	4177.7300	4.1777	1.692	0.0000	0.0000
2025/05/16	2037	05/02/2026	10.90 Call	Bond Future	1595.6800	1.5957	1621.3800	1.6214	1.611	0.0000	0.0000
2025/05/16	2037	05/02/2026	11.86 Call	Bond Future	4375.3800	4.3754	4431.4000	4.4314	1.280	0.0000	0.0000
2025/05/16	2037	05/02/2026	11.86 Put	Bond Future	1847.8600	1.8479	1806.2600	1.8063	2.251	0.0000	0.0000
2025/05/16	2037	05/02/2026	11.36 Call	Bond Future	2764.8600	2.7649	2806.8700	2.8069	1.519	0.0000	0.0000
2025/05/16	2037	05/02/2026	11.36 Put	Bond Future	2879.5000	2.8795	2823.8900	2.8239	1.931	0.0000	0.0000
2025/05/16	2037	05/02/2026	10.65 Put	Bond Future	5191.5300	5.1915	5111.9500	5.1120	1.533	0.0000	0.0000
2025/05/16	2037	05/02/2026	10.65 Call	Bond Future	1112.0000	1.1120	1130.0400	1.1300	1.622	0.0000	0.0000
2025/05/16	2037	05/02/2026	12.73 Call	Bond Future	7680.8300	7.6808	7756.8300	7.7568	0.989	0.0000	0.0000
2025/05/16	2037	05/02/2026	12.73 Put	Bond Future	831.0800	0.8311	809.4600	0.8095	2.601	0.0000	0.0000
2025/05/16	2037	05/02/2026	11.40 Put	Bond Future	2780.7100	2.7807	2726.2800	2.7263	1.957	0.0000	0.0000
2025/05/16	2037	05/02/2026	11.40 Call	Bond Future	2881.8900	2.8819	2925.0800	2.9251	1.499	0.0000	0.0000
2025/05/16	2037	05/02/2026		Bond Future	11.3812	82.4279	11.3632	82.5255	0.159	0.0000	0.0000
2025/05/16	2037	05/02/2026	11.20 Call	Bond Future	2319.5700	2.3196	2356.2500	2.3563	1.581	0.0000	0.0000
2025/05/16	2037	05/02/2026	11.20 Put	Bond Future	3305.3900	3.3054	3244.4500	3.2445	1.844	0.0000	0.0000
2025/05/16	2037	07/05/2026		Bond Future	11.5347	83.9391	11.5121	84.0583	0.196	0.0000	0.0000
2025/05/16	2037	07/05/2026	11.32 Call	Bond Future	2665.3300	2.6653	2714.0200	2.7140	1.827	0.0000	0.0000
2025/05/16	2037	07/05/2026	11.32 Put	Bond Future	3808.1400	3.8081	3737.6500	3.7377	1.851	0.0000	0.0000
2025/05/16	2037	06/08/2026		Bond Future	11.7063	81.2060	11.6813	81.3346	0.213	0.0000	0.0000
2025/05/16	2037	06/08/2026	11.71 Call	Bond Future	3612.2100	3.6122	3675.8200	3.6758	1.761	0.0000	0.0000
2025/05/16	2037	06/08/2026	11.71 Put	Bond Future	3593.1400	3.5931	3528.1300	3.5281	1.809	0.0000	0.0000
2025/05/16	2038	07/08/2025		Bond Future	139.6476	139.6476	139.8948	139.8948	0.177	0.0000	0.0000
2025/05/16	2038	07/08/2025	139.56 Call	Bond Future	87.5900	0.0876	334.8100	0.3348	282.247	0.0000	0.0000
2025/05/16	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	2038	06/11/2025		Bond Future	142.3787	142.3787	142.6161	142.6161	0.167	0.0000	0.0000
2025/05/16	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	2038	06/11/2025	143.88 Put	Bond Future	1501.3300	1.5013	1263.9400	1.2639	15.812	0.0000	0.0000
2025/05/16	2038	05/02/2026		Bond Future	142.9090	142.9090	143.1693	143.1693	0.182	0.0000	0.0000
2025/05/16	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	2038	05/02/2026	143.20 Put	Bond Future	291.0200	0.2910	30.7100	0.0307	89.447	0.0000	0.0000
2025/05/16	2038	07/05/2026		Bond Future	145.5676	145.5676	145.8659	145.8659	0.205	0.0000	0.0000
2025/05/16	2038	07/05/2026	144.53 Call	Bond Future	1037.5600	1.0376	1335.9100	1.3359	28.755	0.0000	0.0000
2025/05/16	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	2038	06/08/2026		Bond Future	146.0419	146.0419	146.3586	146.3586	0.217	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	
2025/05/16	2038	06/08/2026	144.72 Call	Bond Future	1321.9100	1.3219	1638.6100	1.6386	23.958	0.0000	0.0000
2025/05/16	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	2040	07/08/2025	12.60 Call	Bond Future	6264.7400	6.2647	6377.7500	6.3778	1.804	0.0000	0.0000
2025/05/16	2040	07/08/2025	12.60 Put	Bond Future	219.5600	0.2196	202.2800	0.2023	7.870	0.0000	0.0000
2025/05/16	2040	07/08/2025	10.80 Put	Bond Future	4837.0400	4.8370	4718.1100	4.7181	2.459	0.0000	0.0000
2025/05/16	2040	07/08/2025	10.80 Call	Bond Future	215.0000	0.2150	226.3600	0.2264	5.284	0.0000	0.0000
2025/05/16	2040	07/08/2025	11.40 Put	Bond Future	2095.8500	2.0959	2011.1500	2.0112	4.041	0.0000	0.0000
2025/05/16	2040	07/08/2025	11.40 Call	Bond Future	1265.4500	1.2655	1311.0400	1.3110	3.603	0.0000	0.0000
2025/05/16	2040	07/08/2025	12.00 Call	Bond Future	3448.0900	3.4481	3535.2300	3.5352	2.527	0.0000	0.0000
2025/05/16	2040	07/08/2025	12.00 Put	Bond Future	728.7000	0.7287	685.5500	0.6856	5.922	0.0000	0.0000
2025/05/16	2040	07/08/2025	11.10 Put	Bond Future	3286.5900	3.2866	3182.2500	3.1823	3.175	0.0000	0.0000
2025/05/16	2040	07/08/2025	11.10 Call	Bond Future	591.7800	0.5918	617.7300	0.6177	4.385	0.0000	0.0000
2025/05/16	2040	07/08/2025	11.00 Put	Bond Future	3765.5100	3.7655	3655.8600	3.6559	2.912	0.0000	0.0000
2025/05/16	2040	07/08/2025	11.00 Call	Bond Future	435.3900	0.4354	456.0300	0.4560	4.741	0.0000	0.0000
2025/05/16	2040	07/08/2025	11.70 Put	Bond Future	1264.2500	1.2643	1201.5300	1.2015	4.961	0.0000	0.0000
2025/05/16	2040	07/08/2025	11.70 Call	Bond Future	2237.8300	2.2378	2305.4000	2.3054	3.019	0.0000	0.0000
2025/05/16	2040	07/08/2025	12.40 Call	Bond Future	5291.8700	5.2919	5398.2300	5.3982	2.010	0.0000	0.0000
2025/05/16	2040	07/08/2025	12.40 Put	Bond Future	331.4400	0.3314	307.5100	0.3075	7.220	0.0000	0.0000
2025/05/16	2040	07/08/2025		Bond Future	11.5369	82.6364	11.5153	82.7667	0.187	0.0000	0.0000
2025/05/16	2040	07/08/2025	13.29 Call	Bond Future	9663.9400	9.6639	9789.2100	9.7892	1.296	0.0000	0.0000
2025/05/16	2040	07/08/2025	13.29 Put	Bond Future	49.7500	0.0498	44.7300	0.0447	10.090	0.0000	0.0000
2025/05/16	2040	06/11/2025		Bond Future	11.6592	84.2325	11.6382	84.3565	0.180	0.0000	0.0000
2025/05/16	2040	06/11/2025	11.84 Call	Bond Future	3008.3800	3.0084	3063.9000	3.0639	1.846	0.0000	0.0000
2025/05/16	2040	06/11/2025	11.84 Put	Bond Future	1949.4600	1.9495	1880.9500	1.8810	3.514	0.0000	0.0000
2025/05/16	2040	05/02/2026		Bond Future	11.7987	81.3023	11.7750	81.4397	0.201	0.0000	0.0000
2025/05/16	2040	05/02/2026	11.49 Call	Bond Future	2139.9200	2.1399	2179.1800	2.1792	1.835	0.0000	0.0000
2025/05/16	2040	05/02/2026	11.49 Put	Bond Future	3958.0200	3.9580	3859.9200	3.8599	2.479	0.0000	0.0000
2025/05/16	2040	05/02/2026	13.23 Call	Bond Future	8531.6100	8.5316	8635.2200	8.6352	1.214	0.0000	0.0000
2025/05/16	2040	05/02/2026	13.23 Put	Bond Future	836.0200	0.8360	802.2700	0.8023	4.037	0.0000	0.0000
2025/05/16	2040	05/02/2026	11.82 Put	Bond Future	2978.3200	2.9783	2894.0700	2.8941	2.829	0.0000	0.0000
2025/05/16	2040	05/02/2026	11.82 Call	Bond Future	3101.7000	3.1017	3154.8100	3.1548	1.712	0.0000	0.0000
2025/05/16	2040	07/05/2026		Bond Future	11.9538	82.7925	11.9257	82.9519	0.235	0.0000	0.0000
2025/05/16	2040	07/05/2026	11.67 Call	Bond Future	2685.6800	2.6857	2739.5200	2.7395	2.005	0.0000	0.0000
2025/05/16	2040	07/05/2026	11.67 Put	Bond Future	4319.2900	4.3193	4213.7100	4.2137	2.444	0.0000	0.0000
2025/05/16	2040	06/08/2026		Bond Future	12.1259	79.7875	12.0954	79.9571	0.252	0.0000	0.0000
2025/05/16	2040	06/08/2026	12.19 Call	Bond Future	4175.6100	4.1756	4249.8100	4.2498	1.777	0.0000	0.0000
2025/05/16	2040	06/08/2026	12.19 Put	Bond Future	3821.9500	3.8220	3726.5800	3.7266	2.495	0.0000	0.0000
2025/05/16	2044	07/08/2025	12.20 Call	Bond Future	3270.8400	3.2708	3290.9300	3.2909	0.614	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
2025/05/16	2044	07/08/2025	12.20 Put	Bond Future	818.4100	0.8184	801.3900	0.8014	2.080	0.0000	0.0000
2025/05/16	2044	07/08/2025	11.85 Call	Bond Future	1914.8200	1.9148	1927.9300	1.9279	0.685	0.0000	0.0000
2025/05/16	2044	07/08/2025	11.85 Put	Bond Future	1527.7800	1.5278	1503.7800	1.5038	1.571	0.0000	0.0000
2025/05/16	2044	07/08/2025	11.30 Put	Bond Future	3571.9000	3.5719	3538.4900	3.5385	0.935	0.0000	0.0000
2025/05/16	2044	07/08/2025	11.30 Call	Bond Future	522.1100	0.5221	525.8100	0.5258	0.709	0.0000	0.0000
2025/05/16	2044	07/08/2025	10.63 Put	Bond Future	7610.7700	7.6108	7573.7500	7.5738	0.486	0.0000	0.0000
2025/05/16	2044	07/08/2025	10.63 Call	Bond Future	31.9000	0.0319	31.9900	0.0320	0.282	0.0000	0.0000
2025/05/16	2044	07/08/2025		Bond Future	11.7861	77.6257	11.7800	77.6628	0.052	0.0000	0.0000
2025/05/16	2044	07/08/2025	13.34 Call	Bond Future	8672.4100	8.6724	8706.3600	8.7064	0.391	0.0000	0.0000
2025/05/16	2044	07/08/2025	13.34 Put	Bond Future	84.7200	0.0847	81.5600	0.0816	3.730	0.0000	0.0000
2025/05/16	2044	06/11/2025		Bond Future	11.9074	79.1249	11.9024	79.1545	0.042	0.0000	0.0000
2025/05/16	2044	06/11/2025	11.88 Call	Bond Future	2355.1200	2.3551	2354.4100	2.3544	0.030	0.0000	0.0000
2025/05/16	2044	06/11/2025	11.88 Put	Bond Future	2518.9600	2.5190	2488.6500	2.4887	1.203	0.0000	0.0000
2025/05/16	2044	06/11/2025	12.20 Call	Bond Future	3465.5400	3.4655	3468.7900	3.4688	0.094	0.0000	0.0000
2025/05/16	2044	06/11/2025	12.20 Put	Bond Future	1747.8100	1.7478	1721.4600	1.7215	1.508	0.0000	0.0000
2025/05/16	2044	06/11/2025	12.25 Call	Bond Future	3645.9000	3.6459	3658.0300	3.6580	0.333	0.0000	0.0000
2025/05/16	2044	06/11/2025	12.25 Put	Bond Future	1640.9100	1.6409	1623.4400	1.6234	1.065	0.0000	0.0000
2025/05/16	2044	06/11/2025	12.00 Call	Bond Future	2741.3900	2.7414	2750.7400	2.7507	0.341	0.0000	0.0000
2025/05/16	2044	06/11/2025	12.00 Put	Bond Future	2190.8000	2.1908	2170.5500	2.1706	0.924	0.0000	0.0000
2025/05/16	2044	05/02/2026		Bond Future	12.0447	76.2242	12.0378	76.2647	0.057	0.0000	0.0000
2025/05/16	2044	05/02/2026	11.56 Call	Bond Future	1743.4400	1.7434	1743.2800	1.7433	0.009	0.0000	0.0000
2025/05/16	2044	05/02/2026	11.56 Put	Bond Future	4671.8900	4.6719	4631.2700	4.6313	0.869	0.0000	0.0000
2025/05/16	2044	07/05/2026		Bond Future	12.1961	77.6211	12.1857	77.6807	0.085	0.0000	0.0000
2025/05/16	2044	07/05/2026	11.80 Call	Bond Future	2449.6300	2.4496	2458.4200	2.4584	0.359	0.0000	0.0000
2025/05/16	2044	07/05/2026	11.80 Put	Bond Future	4780.2700	4.7803	4729.4700	4.7295	1.063	0.0000	0.0000
2025/05/16	2044	06/08/2026		Bond Future	12.3632	74.6472	12.3512	74.7145	0.097	0.0000	0.0000
2025/05/16	2044	06/08/2026	12.42 Call	Bond Future	4234.7000	4.2347	4257.7300	4.2577	0.544	0.0000	0.0000
2025/05/16	2044	06/08/2026	12.42 Put	Bond Future	3917.0700	3.9171	3872.7600	3.8728	1.131	0.0000	0.0000
2025/05/16	2046	07/08/2025		Bond Future	120.4008	120.4008	120.4224	120.4224	0.018	0.0000	0.0000
2025/05/16	2046	07/08/2025	118.69 Call	Bond Future	1710.8400	1.7108	1732.3800	1.7324	1.259	0.0000	0.0000
2025/05/16	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	2046	06/11/2025		Bond Future	120.4930	120.4930	120.5025	120.5025	0.008	0.0000	0.0000
2025/05/16	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	2046	06/11/2025	125.41 Put	Bond Future	4916.9600	4.9170	4907.5100	4.9075	0.192	0.0000	0.0000
2025/05/16	2046	05/02/2026		Bond Future	122.7810	122.7810	122.8062	122.8062	0.021	0.0000	0.0000
2025/05/16	2046	05/02/2026	121.65 Call	Bond Future	1130.9600	1.1310	1156.1600	1.1562	2.228	0.0000	0.0000
2025/05/16	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	2046	07/05/2026		Bond Future	122.7602	122.7602	122.8143	122.8143	0.044	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
2025/05/16	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	2046	07/05/2026	124.95 Put	Bond Future	2189.8100	2.1898	2135.7500	2.1358	2.469	0.0000
2025/05/16	2046	06/08/2026		Bond Future	125.0253	125.0253	125.0908	125.0908	0.052	0.0000
2025/05/16	2046	06/08/2026	122.38 Call	Bond Future	2645.2900	2.6453	2710.8200	2.7108	2.477	0.0000
2025/05/16	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	2050	07/08/2025		Bond Future	119.5905	119.5905	119.0158	119.0158	0.481	0.0000
2025/05/16	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	2050	07/08/2025	119.89 Put	Bond Future	299.5400	0.2995	874.2200	0.8742	191.854	0.0000
2025/05/16	2050	06/11/2025		Bond Future	121.9294	121.9294	121.3310	121.3310	0.491	0.0000
2025/05/16	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	2050	06/11/2025	124.42 Put	Bond Future	2490.6000	2.4906	3089.0300	3.0890	24.028	0.0000
2025/05/16	2050	05/02/2026		Bond Future	121.8235	121.8235	121.2294	121.2294	0.488	0.0000
2025/05/16	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	2050	05/02/2026	122.82 Put	Bond Future	996.5100	0.9965	1590.5700	1.5906	59.614	0.0000
2025/05/16	2050	07/05/2026		Bond Future	124.0898	124.0898	123.5128	123.5128	0.465	0.0000
2025/05/16	2050	07/05/2026	124.07 Call	Bond Future	19.7800	0.0198	0.0000	0.0000	(100.000)	0.0000
2025/05/16	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	557.2400	0.5572	100.000	0.0000
2025/05/16	2050	06/08/2026		Bond Future	123.9150	123.9150	123.3381	123.3381	0.466	0.0000
2025/05/16	2050	06/08/2026	123.27 Call	Bond Future	644.9600	0.6450	68.0900	0.0681	89.443	0.0000
2025/05/16	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/16	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/16	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/16	AL37	08/05/2025		Index Future	1107.8320	1107.8320	1107.8320	1107.8320	0.000	0.0000
2025/05/16	AL37	07/08/2025		Index Future	1130.4400	1130.4400	1131.8160	1131.8160	0.122	0.0000
2025/05/16	AL37	06/11/2025		Index Future	1152.2790	1152.2790	1153.5630	1153.5630	0.111	0.0000
2025/05/16	AL37	05/02/2026		Index Future	1173.9030	1173.9030	1175.3580	1175.3580	0.124	0.0000
2025/05/16	AL37	07/05/2026		Index Future	1195.5030	1195.5030	1197.2530	1197.2530	0.146	0.0000
2025/05/16	AL37	06/08/2026		Index Future	1217.1040	1217.1040	1218.9870	1218.9870	0.155	0.0000
2025/05/16	AL7T	08/05/2025		Index Future	1305.4120	1305.4120	1305.4120	1305.4120	0.000	0.0000
2025/05/16	AL7T	07/08/2025		Index Future	1343.0500	1343.0500	1344.8190	1344.8190	0.132	0.0000
2025/05/16	AL7T	06/11/2025		Index Future	1368.9960	1368.9960	1370.6580	1370.6580	0.121	0.0000
2025/05/16	AL7T	05/02/2026		Index Future	1394.6870	1394.6870	1396.5550	1396.5550	0.134	0.0000
2025/05/16	AL7T	07/05/2026		Index Future	1420.3500	1420.3500	1422.5700	1422.5700	0.156	0.0000
2025/05/16	AL7T	06/08/2026		Index Future	1446.0130	1446.0130	1448.3950	1448.3950	0.165	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	
2025/05/16	ALBI	08/05/2025		Index Future	1117.9880	1117.9880	1117.9880	1117.9880	0.000	0.0000	0.0000
2025/05/16	ALBI	07/08/2025		Index Future	1148.7520	1148.7520	1149.8940	1149.8940	0.099	0.0000	0.0000
2025/05/16	ALBI	06/11/2025		Index Future	1170.9450	1170.9450	1171.9880	1171.9880	0.089	0.0000	0.0000
2025/05/16	ALBI	05/02/2026		Index Future	1192.9190	1192.9190	1194.1310	1194.1310	0.102	0.0000	0.0000
2025/05/16	ALBI	07/05/2026		Index Future	1214.8700	1214.8700	1216.3760	1216.3760	0.124	0.0000	0.0000
2025/05/16	ALBI	06/08/2026		Index Future	1236.8200	1236.8200	1238.4570	1238.4570	0.132	0.0000	0.0000
2025/05/16	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/05/16	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/05/16	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/16	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/16	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/16	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/16	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/16	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/16	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/16	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/16	ES33	07/08/2025		Bond Future	11.3305	83.0917	11.3139	83.1662	0.146	0.0000
2025/05/16	ES33	07/08/2025	13.56 Call	Bond Future	9287.0500	9.2871	9361.6000	9.3616	0.803	0.0000
2025/05/16	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	ES33	06/11/2025		Bond Future	11.4834	80.9206	11.4680	80.9881	0.134	0.0000
2025/05/16	ES33	06/11/2025	12.01 Call	Bond Future	2270.3900	2.2704	2337.8900	2.3379	2.973	0.0000
2025/05/16	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	ES33	05/02/2026		Bond Future	11.6623	82.4562	11.6437	82.5356	0.159	0.0000
2025/05/16	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	ES33	05/02/2026	11.49 Put	Bond Future	739.2500	0.7393	659.8500	0.6599	10.741	0.0000
2025/05/16	ES33	07/05/2026		Bond Future	11.8551	80.1930	11.8310	80.2928	0.203	0.0000
2025/05/16	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	ES33	07/05/2026	11.69 Put	Bond Future	687.5700	0.6876	587.7000	0.5877	14.525	0.0000
2025/05/16	ES33	06/08/2026		Bond Future	12.0697	81.6690	12.0426	81.7777	0.224	0.0000
2025/05/16	ES33	06/08/2026	12.02 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	ES33	06/08/2026	12.02 Put	Bond Future	199.6300	0.1996	90.9400	0.0909	54.446	0.0000
2025/05/16	ES42	07/08/2025		Bond Future	11.9924	77.5428	11.9708	77.6666	0.180	0.0000
2025/05/16	ES42	07/08/2025	13.79 Call	Bond Future	9270.6100	9.2706	9394.4600	9.3945	1.336	0.0000
2025/05/16	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	ES42	06/11/2025		Bond Future	12.1260	74.7938	12.1050	74.9120	0.173	0.0000
2025/05/16	ES42	06/11/2025	12.39 Call	Bond Future	1459.9500	1.4600	1578.1100	1.5781	8.093	0.0000
2025/05/16	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	ES42	05/02/2026		Bond Future	12.2729	76.2121	12.2492	76.3426	0.193	0.0000
2025/05/16	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	ES42	05/02/2026	11.85 Put	Bond Future	2387.6000	2.3876	2257.1600	2.2572	5.463	0.0000
2025/05/16	ES42	07/05/2026		Bond Future	12.4340	73.3631	12.4061	73.5138	0.225	0.0000
2025/05/16	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	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
2025/05/16	ES42	07/05/2026	12.20 Put	Bond Future	1278.3200	1.2783	1127.6000	1.1276	11.790	0.0000
2025/05/16	ES42	06/08/2026		Bond Future	12.6051	74.7107	12.5748	74.8706	0.240	0.0000
2025/05/16	ES42	06/08/2026	12.65 Call	Bond Future	236.3700	0.2364	396.2600	0.3963	67.644	0.0000
2025/05/16	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	GOVI	08/05/2025		GOVI	1101.8720	1101.8720	1101.8720	1101.8720	0.000	0.0000
2025/05/16	GOVI	07/08/2025		GOVI	1131.7440	1131.7440	1132.8420	1132.8420	0.097	0.0000
2025/05/16	GOVI	07/08/2025	1,011. Call 00	GOVI	1207440.0000	120.7440	1218420.0000	121.8420	0.909	0.0000
2025/05/16	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	GOVI	06/11/2025		GOVI	1153.6080	1153.6080	1154.6090	1154.6090	0.087	0.0000
2025/05/16	GOVI	06/11/2025	1,112. Call 00	GOVI	416080.0000	41.6080	426090.0000	42.6090	2.406	0.0000
2025/05/16	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	GOVI	05/02/2026		GOVI	1175.2570	1175.2570	1176.4240	1176.4240	0.099	0.0000
2025/05/16	GOVI	05/02/2026	1,150. Call 00	GOVI	252570.0000	25.2570	264240.0000	26.4240	4.621	0.0000
2025/05/16	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	GOVI	07/05/2026		GOVI	1196.8830	1196.8830	1198.3380	1198.3380	0.122	0.0000
2025/05/16	GOVI	07/05/2026	1,177. Call 00	GOVI	198830.0000	19.8830	213380.0000	21.3380	7.318	0.0000
2025/05/16	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	GOVI	06/08/2026		GOVI	1218.5080	1218.5080	1220.0920	1220.0920	0.130	0.0000
2025/05/16	GOVI	06/08/2026	1,189. Call 00	GOVI	295080.0000	29.5080	310920.0000	31.0920	5.368	0.0000
2025/05/16	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/05/16	IGOV	08/05/2025		Index Future	374.3390	374.3390	374.3390	374.3390	0.000	0.0000
2025/05/16	IGOV	07/08/2025		Index Future	382.6380	382.6380	382.2700	382.2700	0.096	0.0000
2025/05/16	IGOV	06/11/2025		Index Future	390.1220	390.1220	389.7070	389.7070	0.106	0.0000
2025/05/16	IGOV	05/02/2026		Index Future	397.5340	397.5340	397.1610	397.1610	0.094	0.0000
2025/05/16	IGOV	07/05/2026		Index Future	404.9370	404.9370	404.6480	404.6480	0.071	0.0000
2025/05/16	IGOV	06/08/2026		Index Future	412.3410	412.3410	412.0800	412.0800	0.063	0.0000
2025/05/16	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/05/16	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/05/16	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/05/16	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/05/16	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	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
2025/05/16	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/05/16	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/05/16	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/05/16	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/05/16	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/05/16	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/05/16	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/05/16	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/05/16	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	0.000	0.0000	0.0000
2025/05/16	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000
2025/05/16	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/05/16	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/05/16	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	0.000	0.0000	0.0000
2025/05/16	R033	07/08/2025		Bond Future	9.8813	104.2636	9.8340	0.479	0.0000	0.0000
2025/05/16	R033	07/08/2025	10.33 Call	Bond Future	2919.4600	2.9195	3079.7900	3.0798	5.492	0.0000
2025/05/16	R033	07/08/2025	10.33 Put	Bond Future	578.5100	0.5785	487.8600	0.4879	15.670	0.0000
2025/05/16	R033	06/11/2025		Bond Future	9.9804	101.2329	9.9329	0.477	0.0000	0.0000
2025/05/16	R033	06/11/2025	10.33 Call	Bond Future	3032.3700	3.0324	3200.4500	3.2005	5.543	0.0000
2025/05/16	R033	06/11/2025	10.33 Put	Bond Future	1254.8700	1.2549	1177.8500	1.1779	6.138	0.0000
2025/05/16	R033	05/02/2026		Bond Future	10.0999	103.1301	10.0472	0.522	0.0000	0.0000
2025/05/16	R033	05/02/2026	10.49 Call	Bond Future	3565.3400	3.5653	3749.0300	3.7490	5.152	0.0000
2025/05/16	R033	05/02/2026	10.49 Put	Bond Future	1644.9800	1.6450	1565.5500	1.5656	4.829	0.0000
2025/05/16	R033	07/05/2026		Bond Future	10.2361	99.9793	10.1757	0.590	0.0000	0.0000
2025/05/16	R033	07/05/2026	10.38 Call	Bond Future	3141.3400	3.1413	3256.5900	3.2566	3.669	0.0000
2025/05/16	R033	07/05/2026	10.38 Put	Bond Future	2450.3100	2.4503	2273.7900	2.2738	7.204	0.0000
2025/05/16	R033	06/08/2026		Bond Future	10.3906	101.7968	10.3250	0.631	0.0000	0.0000
2025/05/16	R033	06/08/2026	10.25 Call	Bond Future	2647.7200	2.6477	2752.9700	2.7530	3.975	0.0000
2025/05/16	R033	06/08/2026	10.25 Put	Bond Future	3305.2000	3.3052	3104.5300	3.1045	6.071	0.0000
2025/05/16	R035	07/08/2025	10.90 Call	Bond Future	2748.4000	2.7484	2844.2800	2.8443	3.489	0.0000
2025/05/16	R035	07/08/2025	10.90 Put	Bond Future	765.5600	0.7656	714.5800	0.7146	6.659	0.0000
2025/05/16	R035	07/08/2025	11.30 Call	Bond Future	4431.6300	4.4316	4557.4600	4.5575	2.839	0.0000
2025/05/16	R035	07/08/2025	11.30 Put	Bond Future	335.1900	0.3352	314.1600	0.3142	6.274	0.0000
2025/05/16	R035	07/08/2025	10.08 Put	Bond Future	3050.8500	3.0509	2931.3200	2.9313	3.918	0.0000
2025/05/16	R035	07/08/2025	10.08 Call	Bond Future	477.5600	0.4776	504.8900	0.5049	5.723	0.0000
2025/05/16	R035	07/08/2025	10.58 Put	Bond Future	1377.0100	1.3770	1304.3400	1.3043	5.277	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	
2025/05/16	R035	07/08/2025	10.58 Call	Bond Future	1618.3600	1.6184	1692.5500	1.6926	4.584	0.0000	0.0000
2025/05/16	R035	07/08/2025	11.34 Call	Bond Future	4611.6200	4.6116	4739.1200	4.7391	2.765	0.0000	0.0000
2025/05/16	R035	07/08/2025	11.34 Put	Bond Future	307.6000	0.3076	288.2400	0.2882	6.294	0.0000	0.0000
2025/05/16	R035	07/08/2025		Bond Future	10.5363	94.1143	10.5098	94.2612	0.252	0.0000	0.0000
2025/05/16	R035	07/08/2025	12.65 Call	Bond Future	10753.2200	10.7532	10899.5000	10.8995	1.360	0.0000	0.0000
2025/05/16	R035	07/08/2025	12.65 Put	Bond Future	10.6500	0.0107	10.0700	0.0101	5.446	0.0000	0.0000
2025/05/16	R035	06/11/2025		Bond Future	10.6488	91.4268	10.6229	91.5668	0.243	0.0000	0.0000
2025/05/16	R035	06/11/2025	11.20 Call	Bond Future	4034.1700	4.0342	4129.8100	4.1298	2.371	0.0000	0.0000
2025/05/16	R035	06/11/2025	11.20 Put	Bond Future	1118.3800	1.1184	1073.9800	1.0740	3.970	0.0000	0.0000
2025/05/16	R035	06/11/2025	10.08 Put	Bond Future	3992.7000	3.9927	3886.7900	3.8868	2.653	0.0000	0.0000
2025/05/16	R035	06/11/2025	10.08 Call	Bond Future	845.3300	0.8453	879.4600	0.8795	4.037	0.0000	0.0000
2025/05/16	R035	06/11/2025	10.58 Put	Bond Future	2342.1300	2.3421	2264.4700	2.2645	3.316	0.0000	0.0000
2025/05/16	R035	06/11/2025	10.58 Call	Bond Future	1969.2100	1.9692	2031.5900	2.0316	3.168	0.0000	0.0000
2025/05/16	R035	06/11/2025	11.67 Call	Bond Future	5916.4900	5.9165	6029.6900	6.0297	1.913	0.0000	0.0000
2025/05/16	R035	06/11/2025	11.67 Put	Bond Future	614.2400	0.6142	587.4000	0.5874	4.370	0.0000	0.0000
2025/05/16	R035	06/11/2025	9.91 Put	Bond Future	4707.0400	4.7070	4592.7500	4.5928	2.428	0.0000	0.0000
2025/05/16	R035	06/11/2025	9.91 Call	Bond Future	590.5000	0.5905	616.2500	0.6163	4.361	0.0000	0.0000
2025/05/16	R035	06/11/2025	10.41 Put	Bond Future	2829.6300	2.8296	2741.4000	2.7414	3.118	0.0000	0.0000
2025/05/16	R035	06/11/2025	10.41 Call	Bond Future	1525.9400	1.5259	1577.7500	1.5778	3.395	0.0000	0.0000
2025/05/16	R035	06/11/2025	11.43 Call	Bond Future	4931.3300	4.9313	5036.5100	5.0365	2.133	0.0000	0.0000
2025/05/16	R035	06/11/2025	11.43 Put	Bond Future	836.5000	0.8365	801.6400	0.8016	4.167	0.0000	0.0000
2025/05/16	R035	06/11/2025	11.95 Call	Bond Future	7108.3000	7.1083	7228.9300	7.2289	1.697	0.0000	0.0000
2025/05/16	R035	06/11/2025	11.95 Put	Bond Future	426.2600	0.4263	406.8500	0.4069	4.554	0.0000	0.0000
2025/05/16	R035	06/11/2025	11.45 Call	Bond Future	5011.8800	5.0119	5117.7600	5.1178	2.113	0.0000	0.0000
2025/05/16	R035	06/11/2025	11.45 Put	Bond Future	815.5500	0.8156	781.3900	0.7814	4.189	0.0000	0.0000
2025/05/16	R035	06/11/2025	10.95 Put	Bond Future	1519.0700	1.5191	1462.0700	1.4621	3.752	0.0000	0.0000
2025/05/16	R035	06/11/2025	10.95 Call	Bond Future	3128.4400	3.1284	3211.4800	3.2115	2.654	0.0000	0.0000
2025/05/16	R035	06/11/2025	10.44 Put	Bond Future	2738.0800	2.7381	2652.0300	2.6520	3.143	0.0000	0.0000
2025/05/16	R035	06/11/2025	10.44 Call	Bond Future	1599.5800	1.5996	1653.5700	1.6536	3.375	0.0000	0.0000
2025/05/16	R035	06/11/2025	10.94 Put	Bond Future	1537.3300	1.5373	1479.8400	1.4798	3.740	0.0000	0.0000
2025/05/16	R035	06/11/2025	10.94 Call	Bond Future	3093.9000	3.0939	3176.4500	3.1765	2.668	0.0000	0.0000
2025/05/16	R035	06/11/2025	11.99 Call	Bond Future	7281.0800	7.2811	7402.6800	7.4027	1.670	0.0000	0.0000
2025/05/16	R035	06/11/2025	11.99 Put	Bond Future	404.4200	0.4044	385.9800	0.3860	4.560	0.0000	0.0000
2025/05/16	R035	05/02/2026	10.44 Put	Bond Future	3620.6500	3.6207	3527.4600	3.5275	2.574	0.0000	0.0000
2025/05/16	R035	05/02/2026	10.44 Call	Bond Future	1797.5300	1.7975	1859.0200	1.8590	3.421	0.0000	0.0000
2025/05/16	R035	05/02/2026	10.94 Put	Bond Future	2328.9700	2.3290	2263.2200	2.2632	2.823	0.0000	0.0000
2025/05/16	R035	05/02/2026	10.94 Call	Bond Future	3160.6800	3.1607	3249.6100	3.2496	2.814	0.0000	0.0000
2025/05/16	R035	05/02/2026	12.44 Call	Bond Future	8728.5300	8.7285	8863.7700	8.8638	1.549	0.0000	0.0000
2025/05/16	R035	05/02/2026	12.44 Put	Bond Future	528.7100	0.5287	509.2700	0.5093	3.677	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	
2025/05/16	R035	05/02/2026		Bond Future	10.7812	93.1407	10.7519	93.2954	0.272	0.0000	0.0000
2025/05/16	R035	05/02/2026	10.79 Call	Bond Future	2711.8500	2.7119	2793.8200	2.7938	3.023	0.0000	0.0000
2025/05/16	R035	05/02/2026	10.79 Put	Bond Future	2665.6400	2.6656	2592.9300	2.5929	2.728	0.0000	0.0000
2025/05/16	R035	07/05/2026		Bond Future	10.9210	90.3461	10.8862	90.5250	0.318	0.0000	0.0000
2025/05/16	R035	07/05/2026	10.86 Call	Bond Future	2875.1000	2.8751	2964.7600	2.9648	3.119	0.0000	0.0000
2025/05/16	R035	07/05/2026	10.86 Put	Bond Future	3189.3300	3.1893	3100.0900	3.1001	2.798	0.0000	0.0000
2025/05/16	R035	06/08/2026		Bond Future	11.0782	91.9897	11.0402	92.1797	0.343	0.0000	0.0000
2025/05/16	R035	06/08/2026	11.06 Call	Bond Future	3382.9700	3.3830	3482.1900	3.4822	2.933	0.0000	0.0000
2025/05/16	R035	06/08/2026	11.06 Put	Bond Future	3474.0300	3.4740	3383.2300	3.3832	2.614	0.0000	0.0000
2025/05/16	R038	07/08/2025	11.24 Put	Bond Future	1511.3600	1.5114	1449.6200	1.4496	4.085	0.0000	0.0000
2025/05/16	R038	07/08/2025		Bond Future	11.1652	102.0121	11.1489	102.1198	0.146	0.0000	0.0000
2025/05/16	R038	07/08/2025	11.24 Call	Bond Future	2002.8600	2.0029	2048.7500	2.0488	2.291	0.0000	0.0000
2025/05/16	R038	06/11/2025		Bond Future	11.2899	98.4967	11.2745	98.5958	0.136	0.0000	0.0000
2025/05/16	R038	06/11/2025	11.24 Call	Bond Future	2394.4800	2.3945	2428.2100	2.4282	1.409	0.0000	0.0000
2025/05/16	R038	06/11/2025	11.24 Put	Bond Future	2717.2500	2.7173	2651.8200	2.6518	2.408	0.0000	0.0000
2025/05/16	R038	06/11/2025	12.33 Call	Bond Future	7111.0700	7.1111	7184.3500	7.1844	1.031	0.0000	0.0000
2025/05/16	R038	06/11/2025	12.33 Put	Bond Future	721.4100	0.7214	695.5300	0.6955	3.587	0.0000	0.0000
2025/05/16	R038	06/11/2025	10.98 Put	Bond Future	3635.2000	3.6352	3557.2200	3.5572	2.145	0.0000	0.0000
2025/05/16	R038	06/11/2025	10.98 Call	Bond Future	1604.5200	1.6045	1625.7000	1.6257	1.320	0.0000	0.0000
2025/05/16	R038	05/02/2026		Bond Future	11.4310	100.3422	11.4129	100.4564	0.158	0.0000	0.0000
2025/05/16	R038	05/02/2026	11.44 Call	Bond Future	3187.9000	3.1879	3231.2700	3.2313	1.360	0.0000	0.0000
2025/05/16	R038	05/02/2026	11.44 Put	Bond Future	3130.9400	3.1309	3060.1300	3.0601	2.262	0.0000	0.0000
2025/05/16	R038	07/05/2026		Bond Future	11.5852	96.6983	11.5626	96.8378	0.195	0.0000	0.0000
2025/05/16	R038	07/05/2026	11.40 Call	Bond Future	3157.3600	3.1574	3209.0000	3.2090	1.636	0.0000	0.0000
2025/05/16	R038	07/05/2026	11.40 Put	Bond Future	4308.3200	4.3083	4220.4500	4.2205	2.040	0.0000	0.0000
2025/05/16	R038	06/08/2026		Bond Future	11.7536	98.4552	11.7286	98.6057	0.213	0.0000	0.0000
2025/05/16	R038	06/08/2026	11.77 Call	Bond Future	4217.5300	4.2175	4283.6200	4.2836	1.567	0.0000	0.0000
2025/05/16	R038	06/08/2026	11.77 Put	Bond Future	4119.2600	4.1193	4034.8700	4.0349	2.049	0.0000	0.0000
2025/05/16	R053	07/08/2025		Bond Future	11.6694	103.8599	11.6583	103.9509	0.095	0.0000	0.0000
2025/05/16	R053	07/08/2025	13.17 Call	Bond Future	11165.8100	11.1658	11248.6400	11.2486	0.742	0.0000	0.0000
2025/05/16	R053	07/08/2025	13.17 Put	Bond Future	140.0300	0.1400	131.8300	0.1318	5.856	0.0000	0.0000
2025/05/16	R053	06/11/2025		Bond Future	11.7865	100.0017	11.7762	100.0838	0.087	0.0000	0.0000
2025/05/16	R053	06/11/2025	11.76 Call	Bond Future	3183.8200	3.1838	3320.8700	3.3209	4.305	0.0000	0.0000
2025/05/16	R053	06/11/2025	11.76 Put	Bond Future	3396.4200	3.3964	3451.3400	3.4513	1.617	0.0000	0.0000
2025/05/16	R053	05/02/2026		Bond Future	11.9163	101.8753	11.9040	101.9723	0.103	0.0000	0.0000
2025/05/16	R053	05/02/2026	11.49 Call	Bond Future	2534.9900	2.5350	2555.3300	2.5553	0.802	0.0000	0.0000
2025/05/16	R053	05/02/2026	11.49 Put	Bond Future	5993.4600	5.9935	5916.7700	5.9168	1.280	0.0000	0.0000
2025/05/16	R053	07/05/2026		Bond Future	12.0561	97.8822	12.0402	98.0046	0.132	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
2025/05/16	R053	07/05/2026	11.69 Call	Bond Future	3380.9000	3.3809	3524.2700	3.5243	4.241	0.0000
2025/05/16	R053	07/05/2026	11.69 Put	Bond Future	6273.8900	6.2739	6294.8300	6.2948	0.334	0.0000
2025/05/16	R053	06/08/2026		Bond Future	12.2067	99.6600	12.1890	99.7933	0.145	0.0000
2025/05/16	R053	06/08/2026	12.28 Call	Bond Future	5741.5100	5.7415	5799.3300	5.7993	1.007	0.0000
2025/05/16	R053	06/08/2026	12.28 Put	Bond Future	5192.7800	5.1928	5117.3500	5.1174	1.453	0.0000
2025/05/16	R186	07/08/2025	10.25 Call	Bond Future	2779.4700	2.7795	2753.5400	2.7535	0.933	0.0000
2025/05/16	R186	07/08/2025	10.25 Put	Bond Future	0.3100	0.0003	0.3200	0.0003	3.226	0.0000
2025/05/16	R186	07/08/2025	9.22 Put	Bond Future	8.3200	0.0083	8.7500	0.0088	5.168	0.0000
2025/05/16	R186	07/08/2025	9.22 Call	Bond Future	1495.0600	1.4951	1469.5500	1.4696	1.706	0.0000
2025/05/16	R186	07/08/2025		Bond Future	8.0576	104.5540	8.0777	104.5280	0.249	0.0000
2025/05/16	R186	07/08/2025	9.68 Call	Bond Future	2069.1300	2.0691	2043.2900	2.0433	1.249	0.0000
2025/05/16	R186	07/08/2025	9.68 Put	Bond Future	2.3200	0.0023	2.4200	0.0024	4.310	0.0000
2025/05/16	R186	06/11/2025		Bond Future	8.1086	106.5736	8.1439	106.5361	0.435	0.0000
2025/05/16	R186	06/11/2025	8.13 Call	Bond Future	313.7900	0.3138	292.6000	0.2926	6.753	0.0000
2025/05/16	R186	06/11/2025	8.13 Put	Bond Future	291.1000	0.2911	307.3700	0.3074	5.589	0.0000
2025/05/16	R186	05/02/2026		Bond Future	8.2689	103.2657	8.2984	103.2413	0.357	0.0000
2025/05/16	R186	05/02/2026	8.43 Call	Bond Future	409.2900	0.4093	380.0700	0.3801	7.139	0.0000
2025/05/16	R186	05/02/2026	8.43 Put	Bond Future	275.9700	0.2760	271.1700	0.2712	1.739	0.0000
2025/05/16	R186	07/05/2026		Bond Future	8.6378	105.1608	8.6386	105.1603	0.010	0.0000
2025/05/16	R186	07/05/2026	8.69 Call	Bond Future	315.5800	0.3156	310.7600	0.3108	1.527	0.0000
2025/05/16	R186	07/05/2026	8.69 Put	Bond Future	284.8000	0.2848	280.4700	0.2805	1.520	0.0000
2025/05/16	R186	06/08/2026		Bond Future	9.5324	101.7683	9.5085	101.7767	0.251	0.0000
2025/05/16	R186	06/08/2026	8.57 Call	Bond Future	71.9500	0.0720	62.6000	0.0626	12.995	0.0000
2025/05/16	R186	06/08/2026	8.57 Put	Bond Future	412.9700	0.4130	395.1800	0.3952	4.308	0.0000
2025/05/16	R202	07/08/2025		Bond Future	269.8517	269.8517	269.3166	269.3166	0.198	0.0000
2025/05/16	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	R202	07/08/2025	271.60 Put	Bond Future	1748.3000	1.7483	2283.4200	2.2834	30.608	0.0000
2025/05/16	R202	06/11/2025		Bond Future	275.1295	275.1295	274.5559	274.5559	0.209	0.0000
2025/05/16	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	R202	06/11/2025	275.64 Put	Bond Future	510.4700	0.5105	1084.1400	1.0841	112.381	0.0000
2025/05/16	R202	05/02/2026		Bond Future	275.0013	275.0013	274.4521	274.4521	0.200	0.0000
2025/05/16	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	R202	05/02/2026	277.82 Put	Bond Future	2818.7200	2.8187	3367.8900	3.3679	19.483	0.0000
2025/05/16	R202	07/05/2026		Bond Future	280.1183	280.1183	279.6221	279.6221	0.177	0.0000
2025/05/16	R202	07/05/2026	277.55 Call	Bond Future	2568.2500	2.5683	2072.0900	2.0721	19.319	0.0000
2025/05/16	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	R202	06/08/2026		Bond Future	279.8386	279.8386	279.3578	279.3578	0.172	0.0000
2025/05/16	R202	06/08/2026	278.86 Call	Bond Future	978.6300	0.9786	497.8400	0.4978	49.129	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
2025/05/16	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	R209	07/08/2025		Bond Future	10.8664	73.5780	10.8503	73.6581	0.148	0.0000
2025/05/16	R209	07/08/2025	12.68 Call	Bond Future	8326.5600	8.3266	8404.3600	8.4044	0.934	0.0000
2025/05/16	R209	07/08/2025	12.68 Put	Bond Future	26.8700	0.0269	24.4900	0.0245	8.857	0.0000
2025/05/16	R209	06/11/2025		Bond Future	10.9755	71.8464	10.9603	71.9205	0.138	0.0000
2025/05/16	R209	06/11/2025	11.27 Call	Bond Future	2839.3400	2.8393	2879.2800	2.8793	1.407	0.0000
2025/05/16	R209	06/11/2025	11.27 Put	Bond Future	1422.1500	1.4222	1387.9700	1.3880	2.403	0.0000
2025/05/16	R209	05/02/2026		Bond Future	11.1000	73.1931	11.0822	73.2781	0.160	0.0000
2025/05/16	R209	05/02/2026	10.93 Call	Bond Future	2080.2600	2.0803	2112.8300	2.1128	1.566	0.0000
2025/05/16	R209	05/02/2026	10.93 Put	Bond Future	2899.0200	2.8990	2846.6200	2.8466	1.808	0.0000
2025/05/16	R209	07/05/2026		Bond Future	11.2364	71.3852	11.2143	71.4886	0.197	0.0000
2025/05/16	R209	07/05/2026	11.07 Call	Bond Future	2447.2900	2.4473	2492.8400	2.4928	1.861	0.0000
2025/05/16	R209	07/05/2026	11.07 Put	Bond Future	3231.9700	3.2320	3174.0700	3.1741	1.791	0.0000
2025/05/16	R209	06/08/2026		Bond Future	11.3862	72.6837	11.3619	72.7953	0.214	0.0000
2025/05/16	R209	06/08/2026	11.39 Call	Bond Future	3233.5100	3.2335	3288.5600	3.2886	1.702	0.0000
2025/05/16	R209	06/08/2026	11.39 Put	Bond Future	3216.3000	3.2163	3159.8000	3.1598	1.757	0.0000
2025/05/16	R210	07/08/2025		Bond Future	251.5722	251.5722	251.4750	251.4750	0.039	0.0000
2025/05/16	R210	07/08/2025	248.44 Call	Bond Future	3132.2000	3.1322	3034.9500	3.0350	3.105	0.0000
2025/05/16	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	R210	06/11/2025		Bond Future	253.0627	253.0627	252.9374	252.9374	0.050	0.0000
2025/05/16	R210	06/11/2025	252.14 Call	Bond Future	922.6600	0.9227	797.3700	0.7974	13.579	0.0000
2025/05/16	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	R210	05/02/2026		Bond Future	257.8685	257.8685	257.7735	257.7735	0.037	0.0000
2025/05/16	R210	05/02/2026	253.10 Call	Bond Future	4768.4900	4.7685	4673.4600	4.6735	1.993	0.0000
2025/05/16	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	R210	07/05/2026		Bond Future	259.1731	259.1731	259.1356	259.1356	0.014	0.0000
2025/05/16	R210	07/05/2026	255.40 Call	Bond Future	3773.0500	3.7731	3735.5500	3.7356	0.994	0.0000
2025/05/16	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	R210	06/08/2026		Bond Future	263.9574	263.9574	263.9416	263.9416	0.006	0.0000
2025/05/16	R210	06/08/2026	259.84 Call	Bond Future	4117.4400	4.1174	4101.5700	4.1016	0.385	0.0000
2025/05/16	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/16	R213	07/08/2025		Bond Future	9.3534	93.1172	9.3219	93.2432	0.337	0.0000
2025/05/16	R213	07/08/2025	11.66 Call	Bond Future	8651.5600	8.6516	8777.7100	8.7777	1.458	0.0000
2025/05/16	R213	07/08/2025	11.66 Put	Bond Future	1.4500	0.0015	1.6200	0.0016	11.724	0.0000
2025/05/16	R213	06/11/2025		Bond Future	9.4437	91.3623	9.4128	91.4812	0.327	0.0000
2025/05/16	R213	06/11/2025	10.05 Call	Bond Future	2979.9300	2.9799	3037.6800	3.0377	1.938	0.0000
2025/05/16	R213	06/11/2025	10.05 Put	Bond Future	687.2800	0.6873	626.1500	0.6262	8.894	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
2025/05/16	R213	05/02/2026		Bond Future	9.5603	93.0754	9.5242	93.2085	0.377	0.0000	0.0000
2025/05/16	R213	05/02/2026	9.89 Call	Bond Future	2460.6100	2.4606	2561.0200	2.5610	4.081	0.0000	0.0000
2025/05/16	R213	05/02/2026	9.89 Put	Bond Future	1255.4300	1.2554	1222.7700	1.2228	2.601	0.0000	0.0000
2025/05/16	R213	07/05/2026		Bond Future	9.6901	91.2320	9.6457	91.3889	0.458	0.0000	0.0000
2025/05/16	R213	07/05/2026	9.80 Call	Bond Future	2186.4000	2.1864	2237.4900	2.2375	2.337	0.0000	0.0000
2025/05/16	R213	07/05/2026	9.80 Put	Bond Future	1799.1600	1.7992	1693.4000	1.6934	5.878	0.0000	0.0000
2025/05/16	R213	06/08/2026		Bond Future	9.8447	92.8932	9.7950	93.0609	0.505	0.0000	0.0000
2025/05/16	R213	06/08/2026	9.69 Call	Bond Future	1880.3500	1.8804	1927.8400	1.9278	2.526	0.0000	0.0000
2025/05/16	R213	06/08/2026	9.69 Put	Bond Future	2403.2700	2.4033	2283.1300	2.2831	4.999	0.0000	0.0000
2025/05/16	R214	07/08/2025		Bond Future	11.3918	67.6310	11.3705	67.7429	0.187	0.0000	0.0000
2025/05/16	R214	07/08/2025	12.97 Call	Bond Future	7606.7700	7.6068	7712.7600	7.7128	1.393	0.0000	0.0000
2025/05/16	R214	07/08/2025	12.97 Put	Bond Future	62.8400	0.0628	56.9000	0.0569	9.453	0.0000	0.0000
2025/05/16	R214	06/11/2025		Bond Future	11.5023	65.6375	11.4816	65.7447	0.180	0.0000	0.0000
2025/05/16	R214	06/11/2025	11.64 Call	Bond Future	2468.0500	2.4681	2515.7400	2.5157	1.932	0.0000	0.0000
2025/05/16	R214	06/11/2025	11.64 Put	Bond Future	1762.8500	1.7629	1703.3600	1.7034	3.375	0.0000	0.0000
2025/05/16	R214	05/02/2026		Bond Future	11.6277	66.8680	11.6045	66.9858	0.199	0.0000	0.0000
2025/05/16	R214	05/02/2026	11.26 Call	Bond Future	1699.8900	1.6999	1734.0300	1.7340	2.008	0.0000	0.0000
2025/05/16	R214	05/02/2026	11.26 Put	Bond Future	3607.0000	3.6070	3523.3300	3.5233	2.320	0.0000	0.0000
2025/05/16	R214	07/05/2026		Bond Future	11.7569	64.7964	11.7298	64.9318	0.230	0.0000	0.0000
2025/05/16	R214	07/05/2026	11.53 Call	Bond Future	2434.7000	2.4347	2480.7900	2.4808	1.893	0.0000	0.0000
2025/05/16	R214	07/05/2026	11.53 Put	Bond Future	3581.7700	3.5818	3492.4800	3.4925	2.493	0.0000	0.0000
2025/05/16	R214	06/08/2026		Bond Future	11.8984	65.9751	11.8691	66.1186	0.246	0.0000	0.0000
2025/05/16	R214	06/08/2026	11.97 Call	Bond Future	3620.1100	3.6201	3682.9500	3.6830	1.736	0.0000	0.0000
2025/05/16	R214	06/08/2026	11.97 Put	Bond Future	3270.8100	3.2708	3190.1700	3.1902	2.465	0.0000	0.0000
2025/05/16	R248	07/08/2025		Bond Future	11.7559	80.2876	11.7447	80.3575	0.095	0.0000	0.0000
2025/05/16	R248	07/08/2025	13.21 Call	Bond Future	8360.5200	8.3605	8424.4800	8.4245	0.765	0.0000	0.0000
2025/05/16	R248	07/08/2025	13.21 Put	Bond Future	106.9700	0.1070	101.0200	0.1010	5.562	0.0000	0.0000
2025/05/16	R248	06/11/2025		Bond Future	11.8761	77.3964	11.8659	77.4594	0.086	0.0000	0.0000
2025/05/16	R248	06/11/2025	11.74 Call	Bond Future	2138.5500	2.1386	2154.2900	2.1543	0.736	0.0000	0.0000
2025/05/16	R248	06/11/2025	11.74 Put	Bond Future	2984.4000	2.9844	2937.1200	2.9371	1.584	0.0000	0.0000
2025/05/16	R248	05/02/2026		Bond Future	12.0119	78.8471	11.9995	78.9215	0.103	0.0000	0.0000
2025/05/16	R248	05/02/2026	11.46 Call	Bond Future	1606.1700	1.6062	1616.6700	1.6167	0.654	0.0000	0.0000
2025/05/16	R248	05/02/2026	11.46 Put	Bond Future	5066.6200	5.0666	5002.6600	5.0027	1.262	0.0000	0.0000
2025/05/16	R248	07/05/2026		Bond Future	12.1512	75.8529	12.1353	75.9468	0.131	0.0000	0.0000
2025/05/16	R248	07/05/2026	11.72 Call	Bond Future	2471.5600	2.4716	2493.6200	2.4936	0.893	0.0000	0.0000
2025/05/16	R248	07/05/2026	11.72 Put	Bond Future	5098.9900	5.0990	5027.1300	5.0271	1.409	0.0000	0.0000
2025/05/16	R248	06/08/2026		Bond Future	12.3036	77.2319	12.2859	77.3341	0.143	0.0000	0.0000
2025/05/16	R248	06/08/2026	12.37 Call	Bond Future	4344.7700	4.3448	4388.9400	4.3889	1.017	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
2025/05/16	R248	06/08/2026	12.37 Put	Bond Future	3962.1300	3.9621	3904.0300	3.9040	1.466	0.0000	0.0000
2025/05/16	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/16	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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Open Interest

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