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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/05/2025 TO 19/05/2025

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	
2025/05/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/19	2029	07/08/2025		Bond Future	139.0715	139.0715	139.0232	139.0232	0.035	0.0000	0.0000
2025/05/19	2029	07/08/2025	137.41 Call	Bond Future	1661.4500	1.6615	1613.1500	1.6132	2.907	0.0000	0.0000
2025/05/19	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	2029	06/11/2025		Bond Future	140.3371	140.3371	140.2883	140.2883	0.035	0.0000	0.0000
2025/05/19	2029	06/11/2025	139.79 Call	Bond Future	547.0900	0.5471	498.2500	0.4983	8.927	0.0000	0.0000
2025/05/19	2029	06/11/2025	139.79 Put	Bond Future	0.0000	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	
2025/05/19	2029	05/02/2026			Bond Future	143.0205	143.0205	142.9712	142.9712	0.035	0.0000	0.0000
2025/05/19	2029	05/02/2026	140.11 Call		Bond Future	2910.5100	2.9105	2861.1600	2.8612	1.696	0.0000	0.0000
2025/05/19	2029	05/02/2026	140.11 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	2029	07/05/2026			Bond Future	144.2484	144.2484	144.1990	144.1990	0.034	0.0000	0.0000
2025/05/19	2029	07/05/2026	141.82 Call		Bond Future	2428.4100	2.4284	2379.0000	2.3790	2.035	0.0000	0.0000
2025/05/19	2029	07/05/2026	141.82 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	2029	06/08/2026			Bond Future	146.9245	146.9245	146.8748	146.8748	0.034	0.0000	0.0000
2025/05/19	2029	06/08/2026	144.10 Call		Bond Future	2824.5300	2.8245	2774.7700	2.7748	1.762	0.0000	0.0000
2025/05/19	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	2030	07/08/2025	8.72 Put		Bond Future	1261.3800	1.2614	1280.8400	1.2808	1.543	0.0000	0.0000
2025/05/19	2030	07/08/2025	8.72 Call		Bond Future	528.0500	0.5281	494.3600	0.4944	6.380	0.0000	0.0000
2025/05/19	2030	07/08/2025	9.22 Put		Bond Future	470.7900	0.4708	473.1200	0.4731	0.495	0.0000	0.0000
2025/05/19	2030	07/08/2025	9.22 Call		Bond Future	1506.1800	1.5062	1455.3600	1.4554	3.374	0.0000	0.0000
2025/05/19	2030	07/08/2025	9.81 Call		Bond Future	3187.2100	3.1872	3131.5500	3.1316	1.746	0.0000	0.0000
2025/05/19	2030	07/08/2025	9.81 Put		Bond Future	115.2100	0.1152	112.7000	0.1127	2.179	0.0000	0.0000
2025/05/19	2030	07/08/2025	12.12 Call		Bond Future	10548.9600	10.5490	10495.8100	10.4958	0.504	0.0000	0.0000
2025/05/19	2030	07/08/2025	12.12 Put		Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/05/19	2030	07/08/2025	10.48 Put		Bond Future	19.2400	0.0192	17.9900	0.0180	6.497	0.0000	0.0000
2025/05/19	2030	07/08/2025	10.48 Call		Bond Future	5339.6500	5.3397	5285.2500	5.2853	1.019	0.0000	0.0000
2025/05/19	2030	07/08/2025			Bond Future	8.9259	96.9047	8.9409	96.8515	0.168	0.0000	0.0000
2025/05/19	2030	07/08/2025	11.11 Call		Bond Future	7375.6800	7.3757	7322.3400	7.3223	0.723	0.0000	0.0000
2025/05/19	2030	07/08/2025	11.11 Put		Bond Future	1.5600	0.0016	1.3700	0.0014	12.179	0.0000	0.0000
2025/05/19	2030	06/11/2025			Bond Future	9.0010	98.7661	9.0170	98.7121	0.178	0.0000	0.0000
2025/05/19	2030	06/11/2025	9.54 Call		Bond Future	2400.4300	2.4004	2352.2000	2.3522	2.009	0.0000	0.0000
2025/05/19	2030	06/11/2025	9.54 Put		Bond Future	601.4100	0.6014	607.1800	0.6072	0.959	0.0000	0.0000
2025/05/19	2030	06/11/2025	8.72 Put		Bond Future	1730.4600	1.7305	1754.3500	1.7544	1.381	0.0000	0.0000
2025/05/19	2030	06/11/2025	8.72 Call		Bond Future	775.8900	0.7759	745.7800	0.7458	3.881	0.0000	0.0000
2025/05/19	2030	06/11/2025	9.22 Put		Bond Future	928.1700	0.9282	939.3700	0.9394	1.207	0.0000	0.0000
2025/05/19	2030	06/11/2025	9.22 Call		Bond Future	1664.1200	1.6641	1621.3200	1.6213	2.572	0.0000	0.0000
2025/05/19	2030	06/11/2025	10.08 Call		Bond Future	3838.2400	3.8382	3785.1700	3.7852	1.383	0.0000	0.0000
2025/05/19	2030	06/11/2025	10.08 Put		Bond Future	277.9400	0.2779	278.8700	0.2789	0.335	0.0000	0.0000
2025/05/19	2030	05/02/2026			Bond Future	9.0982	96.6227	9.1153	96.5680	0.188	0.0000	0.0000
2025/05/19	2030	05/02/2026	9.49 Call		Bond Future	2203.9400	2.2039	2161.1500	2.1612	1.942	0.0000	0.0000
2025/05/19	2030	05/02/2026	9.49 Put		Bond Future	960.0600	0.9601	971.9700	0.9720	1.241	0.0000	0.0000
2025/05/19	2030	07/05/2026			Bond Future	9.2269	98.4184	9.2453	98.3630	0.199	0.0000	0.0000
2025/05/19	2030	07/05/2026	9.39 Call		Bond Future	1920.4300	1.9204	1882.8200	1.8828	1.958	0.0000	0.0000
2025/05/19	2030	07/05/2026	9.39 Put		Bond Future	1429.5500	1.4296	1447.3600	1.4474	1.246	0.0000	0.0000
2025/05/19	2030	06/08/2026			Bond Future	9.3942	96.2093	9.4140	96.1532	0.211	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
2025/05/19	2030	06/08/2026	9.22 Call	Bond Future	1451.7700	1.4518	1420.4000	1.4204	2.161	0.0000
2025/05/19	2030	06/08/2026	9.22 Put	Bond Future	1946.2000	1.9462	1970.8700	1.9709	1.268	0.0000
2025/05/19	2032	07/08/2025	9.40 Put	Bond Future	1974.8900	1.9749	2051.1800	2.0512	3.863	0.0000
2025/05/19	2032	07/08/2025	9.40 Call	Bond Future	615.4800	0.6155	552.3600	0.5524	10.255	0.0000
2025/05/19	2032	07/08/2025	9.90 Put	Bond Future	831.9200	0.8319	863.3800	0.8634	3.782	0.0000
2025/05/19	2032	07/08/2025	9.90 Call	Bond Future	1778.3600	1.7784	1670.4100	1.6704	6.070	0.0000
2025/05/19	2032	07/08/2025	10.59 Call	Bond Future	4211.0800	4.2111	4075.5600	4.0756	3.218	0.0000
2025/05/19	2032	07/08/2025	10.59 Put	Bond Future	197.8100	0.1978	201.7000	0.2017	1.967	0.0000
2025/05/19	2032	07/08/2025		Bond Future	9.6929	96.0599	9.7232	95.9205	0.313	0.0000
2025/05/19	2032	07/08/2025	12.01 Call	Bond Future	9931.5300	9.9315	9791.9300	9.7919	1.406	0.0000
2025/05/19	2032	07/08/2025	12.01 Put	Bond Future	2.9400	0.0029	2.7500	0.0028	6.463	0.0000
2025/05/19	2032	06/11/2025		Bond Future	9.7912	93.7438	9.8231	93.6019	0.326	0.0000
2025/05/19	2032	06/11/2025	10.42 Call	Bond Future	3531.5900	3.5316	3414.7900	3.4148	3.307	0.0000
2025/05/19	2032	06/11/2025	10.42 Put	Bond Future	783.6900	0.7837	808.8100	0.8088	3.205	0.0000
2025/05/19	2032	06/11/2025	9.40 Put	Bond Future	2695.0500	2.6951	2775.9500	2.7760	3.002	0.0000
2025/05/19	2032	06/11/2025	9.40 Call	Bond Future	932.1100	0.9321	871.0900	0.8711	6.546	0.0000
2025/05/19	2032	06/11/2025	9.90 Put	Bond Future	1519.3000	1.5193	1568.5400	1.5685	3.241	0.0000
2025/05/19	2032	06/11/2025	9.90 Call	Bond Future	2002.1500	2.0022	1909.4700	1.9095	4.629	0.0000
2025/05/19	2032	06/11/2025	10.89 Call	Bond Future	5149.1700	5.1492	5019.4300	5.0194	2.520	0.0000
2025/05/19	2032	06/11/2025	10.89 Put	Bond Future	413.8900	0.4139	426.0700	0.4261	2.943	0.0000
2025/05/19	2032	05/02/2026		Bond Future	9.9065	95.5133	9.9401	95.3689	0.339	0.0000
2025/05/19	2032	05/02/2026	10.16 Call	Bond Future	2750.8800	2.7509	2654.3500	2.6544	3.509	0.0000
2025/05/19	2032	05/02/2026	10.16 Put	Bond Future	1668.0600	1.6681	1715.8500	1.7159	2.865	0.0000
2025/05/19	2032	07/05/2026		Bond Future	10.0373	93.1286	10.0727	92.9819	0.352	0.0000
2025/05/19	2032	07/05/2026	10.14 Call	Bond Future	2579.8200	2.5798	2491.2000	2.4912	3.435	0.0000
2025/05/19	2032	07/05/2026	10.14 Put	Bond Future	2154.7500	2.1548	2212.8000	2.2128	2.694	0.0000
2025/05/19	2032	06/08/2026		Bond Future	10.1917	94.8307	10.2291	94.6816	0.367	0.0000
2025/05/19	2032	06/08/2026	10.12 Call	Bond Future	2432.7400	2.4327	2350.9000	2.3509	3.364	0.0000
2025/05/19	2032	06/08/2026	10.12 Put	Bond Future	2719.5000	2.7195	2786.7000	2.7867	2.471	0.0000
2025/05/19	2033	07/08/2025		Bond Future	130.0238	130.0238	130.0517	130.0517	0.021	0.0000
2025/05/19	2033	07/08/2025	128.65 Call	Bond Future	1373.8300	1.3738	1401.7300	1.4017	2.031	0.0000
2025/05/19	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/19	2033	06/11/2025		Bond Future	131.0133	131.0133	131.0421	131.0421	0.022	0.0000
2025/05/19	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/19	2033	06/11/2025	133.14 Put	Bond Future	2126.7000	2.1267	2097.9300	2.0979	1.353	0.0000
2025/05/19	2033	05/02/2026		Bond Future	133.5185	133.5185	133.5482	133.5482	0.022	0.0000
2025/05/19	2033	05/02/2026	132.88 Call	Bond Future	638.4900	0.6385	668.1800	0.6682	4.650	0.0000
2025/05/19	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
2025/05/19	2033	07/05/2026		Bond Future	134.4648	134.4648	134.4960	0.023	0.0000	0.0000
2025/05/19	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	2033	07/05/2026	135.16 Put	Bond Future	695.2200	0.6952	664.0100	0.6640	4.489	0.0000
2025/05/19	2033	06/08/2026		Bond Future	136.9595	136.9595	136.9917	136.9917	0.024	0.0000
2025/05/19	2033	06/08/2026	134.25 Call	Bond Future	2709.4700	2.7095	2741.6700	2.7417	1.188	0.0000
2025/05/19	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/19	2037	07/08/2025	10.50 Put	Bond Future	3861.3200	3.8613	4084.2100	4.0842	5.772	0.0000
2025/05/19	2037	07/08/2025	10.50 Call	Bond Future	318.4700	0.3185	257.9500	0.2580	19.003	0.0000
2025/05/19	2037	07/08/2025	11.00 Put	Bond Future	1877.5400	1.8775	2011.7800	2.0118	7.150	0.0000
2025/05/19	2037	07/08/2025	11.00 Call	Bond Future	1248.8700	1.2489	1099.7000	1.0997	11.944	0.0000
2025/05/19	2037	07/08/2025	11.83 Call	Bond Future	4324.8000	4.3248	4071.2000	4.0712	5.864	0.0000
2025/05/19	2037	07/08/2025	11.83 Put	Bond Future	409.4800	0.4095	439.2900	0.4393	7.280	0.0000
2025/05/19	2037	07/08/2025	11.45 Call	Bond Future	2735.9100	2.7359	2517.5100	2.5175	7.983	0.0000
2025/05/19	2037	07/08/2025	11.45 Put	Bond Future	857.0300	0.8570	922.0400	0.9220	7.585	0.0000
2025/05/19	2037	07/08/2025	12.17 Call	Bond Future	5879.0400	5.8790	5608.8500	5.6089	4.596	0.0000
2025/05/19	2037	07/08/2025	12.17 Put	Bond Future	201.9700	0.2020	215.1900	0.2152	6.546	0.0000
2025/05/19	2037	07/08/2025	11.42 Call	Bond Future	2621.0700	2.6211	2406.3800	2.4064	8.191	0.0000
2025/05/19	2037	07/08/2025	11.42 Put	Bond Future	906.0800	0.9061	974.8000	0.9748	7.584	0.0000
2025/05/19	2037	07/08/2025	10.55 Put	Bond Future	3622.0500	3.6221	3837.0700	3.8371	5.936	0.0000
2025/05/19	2037	07/08/2025	10.55 Call	Bond Future	376.8800	0.3769	308.4900	0.3085	18.146	0.0000
2025/05/19	2037	07/08/2025	10.64 Put	Bond Future	3212.9900	3.2130	3412.9200	3.4129	6.223	0.0000
2025/05/19	2037	07/08/2025	10.64 Call	Bond Future	500.0900	0.5001	416.6100	0.4166	16.693	0.0000
2025/05/19	2037	07/08/2025	11.82 Call	Bond Future	4280.5400	4.2805	4027.6100	4.0276	5.909	0.0000
2025/05/19	2037	07/08/2025	11.82 Put	Bond Future	417.8900	0.4179	448.3700	0.4484	7.294	0.0000
2025/05/19	2037	07/08/2025	11.07 Call	Bond Future	1443.2100	1.4432	1281.6000	1.2816	11.198	0.0000
2025/05/19	2037	07/08/2025	11.07 Put	Bond Future	1674.7900	1.6748	1796.5900	1.7966	7.273	0.0000
2025/05/19	2037	07/08/2025	10.34 Put	Bond Future	4681.4000	4.6814	4926.0900	4.9261	5.227	0.0000
2025/05/19	2037	07/08/2025	10.34 Call	Bond Future	176.3900	0.1764	137.6700	0.1377	21.951	0.0000
2025/05/19	2037	07/08/2025		Bond Future	11.1110	83.5710	11.1615	83.2876	0.454	0.0000
2025/05/19	2037	07/08/2025	13.01 Call	Bond Future	9824.9400	9.8249	9542.4700	9.5425	2.875	0.0000
2025/05/19	2037	07/08/2025	13.01 Put	Bond Future	26.4600	0.0265	27.4000	0.0274	3.553	0.0000
2025/05/19	2037	06/11/2025		Bond Future	11.2298	85.1762	11.2822	84.8875	0.467	0.0000
2025/05/19	2037	06/11/2025	11.63 Call	Bond Future	3569.2000	3.5692	3362.7900	3.3628	5.783	0.0000
2025/05/19	2037	06/11/2025	11.63 Put	Bond Future	1399.6600	1.3997	1481.9800	1.4820	5.881	0.0000
2025/05/19	2037	06/11/2025	10.50 Put	Bond Future	4794.4300	4.7944	5009.5900	5.0096	4.488	0.0000
2025/05/19	2037	06/11/2025	10.50 Call	Bond Future	624.1600	0.6242	550.5900	0.5506	11.787	0.0000
2025/05/19	2037	06/11/2025	11.00 Put	Bond Future	2880.2500	2.8803	3032.7800	3.0328	5.296	0.0000
2025/05/19	2037	06/11/2025	11.00 Call	Bond Future	1597.4600	1.5975	1461.2600	1.4613	8.526	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	
2025/05/19	2037	06/11/2025	12.16 Call	Bond Future	5654.7000	5.6547	5409.9000	5.4099	4.329	0.0000	0.0000
2025/05/19	2037	06/11/2025	12.16 Put	Bond Future	732.2600	0.7323	776.1900	0.7762	5.999	0.0000	0.0000
2025/05/19	2037	05/02/2026	12.27 Call	Bond Future	5944.0100	5.9440	5711.6300	5.7116	3.909	0.0000	0.0000
2025/05/19	2037	05/02/2026	12.27 Put	Bond Future	1239.7700	1.2398	1301.2800	1.3013	4.961	0.0000	0.0000
2025/05/19	2037	05/02/2026	10.90 Put	Bond Future	4177.7300	4.1777	4351.6900	4.3517	4.164	0.0000	0.0000
2025/05/19	2037	05/02/2026	10.90 Call	Bond Future	1621.3800	1.6214	1501.4500	1.5015	7.397	0.0000	0.0000
2025/05/19	2037	05/02/2026	11.86 Call	Bond Future	4431.4000	4.4314	4224.8900	4.2249	4.660	0.0000	0.0000
2025/05/19	2037	05/02/2026	11.86 Put	Bond Future	1806.2600	1.8063	1893.6400	1.8936	4.838	0.0000	0.0000
2025/05/19	2037	05/02/2026	11.36 Call	Bond Future	2806.8700	2.8069	2641.7100	2.6417	5.884	0.0000	0.0000
2025/05/19	2037	05/02/2026	11.36 Put	Bond Future	2823.8900	2.8239	2952.6200	2.9526	4.559	0.0000	0.0000
2025/05/19	2037	05/02/2026	10.65 Put	Bond Future	5111.9500	5.1120	5311.0300	5.3110	3.894	0.0000	0.0000
2025/05/19	2037	05/02/2026	10.65 Call	Bond Future	1130.0400	1.1300	1035.2300	1.0352	8.390	0.0000	0.0000
2025/05/19	2037	05/02/2026	12.73 Call	Bond Future	7756.8300	7.7568	7503.4000	7.5034	3.267	0.0000	0.0000
2025/05/19	2037	05/02/2026	12.73 Put	Bond Future	809.4600	0.8095	849.9200	0.8499	4.998	0.0000	0.0000
2025/05/19	2037	05/02/2026	11.40 Put	Bond Future	2726.2800	2.7263	2851.3400	2.8513	4.587	0.0000	0.0000
2025/05/19	2037	05/02/2026	11.40 Call	Bond Future	2925.0800	2.9251	2756.2500	2.7563	5.772	0.0000	0.0000
2025/05/19	2037	05/02/2026		Bond Future	11.3632	82.5255	11.4177	82.2316	0.480	0.0000	0.0000
2025/05/19	2037	05/02/2026	11.20 Call	Bond Future	2356.2500	2.3563	2206.2900	2.2063	6.364	0.0000	0.0000
2025/05/19	2037	05/02/2026	11.20 Put	Bond Future	3244.4500	3.2445	3388.3800	3.3884	4.436	0.0000	0.0000
2025/05/19	2037	07/05/2026		Bond Future	11.5121	84.0583	11.5688	83.7592	0.493	0.0000	0.0000
2025/05/19	2037	07/05/2026	11.32 Call	Bond Future	2714.0200	2.7140	2562.9700	2.5630	5.566	0.0000	0.0000
2025/05/19	2037	07/05/2026	11.32 Put	Bond Future	3737.6500	3.7377	3885.6700	3.8857	3.960	0.0000	0.0000
2025/05/19	2037	06/08/2026		Bond Future	11.6813	81.3346	11.7405	81.0304	0.507	0.0000	0.0000
2025/05/19	2037	06/08/2026	11.71 Call	Bond Future	3675.8200	3.6758	3504.9800	3.5050	4.648	0.0000	0.0000
2025/05/19	2037	06/08/2026	11.71 Put	Bond Future	3528.1300	3.5281	3661.4700	3.6615	3.779	0.0000	0.0000
2025/05/19	2038	07/08/2025		Bond Future	139.8948	139.8948	139.7039	139.7039	0.137	0.0000	0.0000
2025/05/19	2038	07/08/2025	139.56 Call	Bond Future	334.8100	0.3348	143.8500	0.1439	57.035	0.0000	0.0000
2025/05/19	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	2038	06/11/2025		Bond Future	142.6161	142.6161	142.4217	142.4217	0.136	0.0000	0.0000
2025/05/19	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	2038	06/11/2025	143.88 Put	Bond Future	1263.9400	1.2639	1458.3200	1.4583	15.379	0.0000	0.0000
2025/05/19	2038	05/02/2026		Bond Future	143.1693	143.1693	142.9721	142.9721	0.138	0.0000	0.0000
2025/05/19	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	2038	05/02/2026	143.20 Put	Bond Future	30.7100	0.0307	227.9000	0.2279	642.104	0.0000	0.0000
2025/05/19	2038	07/05/2026		Bond Future	145.8659	145.8659	145.6655	145.6655	0.137	0.0000	0.0000
2025/05/19	2038	07/05/2026	144.53 Call	Bond Future	1335.9100	1.3359	1135.4900	1.1355	15.003	0.0000	0.0000
2025/05/19	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	2038	06/08/2026		Bond Future	146.3586	146.3586	146.1558	146.1558	0.139	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	
2025/05/19	2038	06/08/2026	144.72 Call	Bond Future	1638.6100	1.6386	1435.7500	1.4358	12.380	0.0000	0.0000
2025/05/19	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	2040	07/08/2025	12.60 Call	Bond Future	6377.7500	6.3778	6059.9000	6.0599	4.984	0.0000	0.0000
2025/05/19	2040	07/08/2025	12.60 Put	Bond Future	202.2800	0.2023	218.4100	0.2184	7.974	0.0000	0.0000
2025/05/19	2040	07/08/2025	10.80 Put	Bond Future	4718.1100	4.7181	5001.0800	5.0011	5.998	0.0000	0.0000
2025/05/19	2040	07/08/2025	10.80 Call	Bond Future	226.3600	0.2264	175.3500	0.1754	22.535	0.0000	0.0000
2025/05/19	2040	07/08/2025	11.40 Put	Bond Future	2011.1500	2.0112	2174.0300	2.1740	8.099	0.0000	0.0000
2025/05/19	2040	07/08/2025	11.40 Call	Bond Future	1311.0400	1.3110	1139.9400	1.1399	13.051	0.0000	0.0000
2025/05/19	2040	07/08/2025	12.00 Call	Bond Future	3535.2300	3.5352	3261.7200	3.2617	7.737	0.0000	0.0000
2025/05/19	2040	07/08/2025	12.00 Put	Bond Future	685.5500	0.6856	746.0200	0.7460	8.821	0.0000	0.0000
2025/05/19	2040	07/08/2025	11.10 Put	Bond Future	3182.2500	3.1823	3410.0300	3.4100	7.158	0.0000	0.0000
2025/05/19	2040	07/08/2025	11.10 Call	Bond Future	617.7300	0.6177	511.5300	0.5115	17.192	0.0000	0.0000
2025/05/19	2040	07/08/2025	11.00 Put	Bond Future	3655.8600	3.6559	3903.9400	3.9039	6.786	0.0000	0.0000
2025/05/19	2040	07/08/2025	11.00 Call	Bond Future	456.0300	0.4560	370.1300	0.3701	18.836	0.0000	0.0000
2025/05/19	2040	07/08/2025	11.70 Put	Bond Future	1201.5300	1.2015	1305.6700	1.3057	8.667	0.0000	0.0000
2025/05/19	2040	07/08/2025	11.70 Call	Bond Future	2305.4000	2.3054	2075.5600	2.0756	9.970	0.0000	0.0000
2025/05/19	2040	07/08/2025	12.40 Call	Bond Future	5398.2300	5.3982	5090.1100	5.0901	5.708	0.0000	0.0000
2025/05/19	2040	07/08/2025	12.40 Put	Bond Future	307.5100	0.3075	333.3700	0.3334	8.409	0.0000	0.0000
2025/05/19	2040	07/08/2025		Bond Future	11.5153	82.7667	11.5708	82.4327	0.482	0.0000	0.0000
2025/05/19	2040	07/08/2025	13.29 Call	Bond Future	9789.2100	9.7892	9457.7300	9.4577	3.386	0.0000	0.0000
2025/05/19	2040	07/08/2025	13.29 Put	Bond Future	44.7300	0.0447	47.2300	0.0472	5.589	0.0000	0.0000
2025/05/19	2040	06/11/2025		Bond Future	11.6382	84.3565	11.6958	84.0162	0.495	0.0000	0.0000
2025/05/19	2040	06/11/2025	11.84 Call	Bond Future	3063.9000	3.0639	2845.6500	2.8457	7.123	0.0000	0.0000
2025/05/19	2040	06/11/2025	11.84 Put	Bond Future	1880.9500	1.8810	2002.9700	2.0030	6.487	0.0000	0.0000
2025/05/19	2040	05/02/2026		Bond Future	11.7750	81.4397	11.8348	81.0933	0.508	0.0000	0.0000
2025/05/19	2040	05/02/2026	11.49 Call	Bond Future	2179.1800	2.1792	2018.3000	2.0183	7.383	0.0000	0.0000
2025/05/19	2040	05/02/2026	11.49 Put	Bond Future	3859.9200	3.8599	4045.4300	4.0454	4.806	0.0000	0.0000
2025/05/19	2040	05/02/2026	13.23 Call	Bond Future	8635.2200	8.6352	8334.1200	8.3341	3.487	0.0000	0.0000
2025/05/19	2040	05/02/2026	13.23 Put	Bond Future	802.2700	0.8023	847.5600	0.8476	5.645	0.0000	0.0000
2025/05/19	2040	05/02/2026	11.82 Put	Bond Future	2894.0700	2.8941	3042.1200	3.0421	5.116	0.0000	0.0000
2025/05/19	2040	05/02/2026	11.82 Call	Bond Future	3154.8100	3.1548	2956.4700	2.9565	6.287	0.0000	0.0000
2025/05/19	2040	07/05/2026		Bond Future	11.9257	82.9519	11.9879	82.5993	0.521	0.0000	0.0000
2025/05/19	2040	07/05/2026	11.67 Call	Bond Future	2739.5200	2.7395	2568.9000	2.5689	6.228	0.0000	0.0000
2025/05/19	2040	07/05/2026	11.67 Put	Bond Future	4213.7100	4.2137	4395.6600	4.3957	4.318	0.0000	0.0000
2025/05/19	2040	06/08/2026		Bond Future	12.0954	79.9571	12.1602	79.5983	0.536	0.0000	0.0000
2025/05/19	2040	06/08/2026	12.19 Call	Bond Future	4249.8100	4.2498	4043.2300	4.0432	4.861	0.0000	0.0000
2025/05/19	2040	06/08/2026	12.19 Put	Bond Future	3726.5800	3.7266	3878.7500	3.8788	4.083	0.0000	0.0000
2025/05/19	2044	07/08/2025	12.20 Call	Bond Future	3290.9300	3.2909	3023.6800	3.0237	8.121	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
2025/05/19	2044	07/08/2025	12.20 Put	Bond Future	801.3900	0.8014	870.5600	0.8706	8.631	0.0000	0.0000
2025/05/19	2044	07/08/2025	11.85 Call	Bond Future	1927.9300	1.9279	1716.9400	1.7169	10.944	0.0000	0.0000
2025/05/19	2044	07/08/2025	11.85 Put	Bond Future	1503.7800	1.5038	1629.2100	1.6292	8.341	0.0000	0.0000
2025/05/19	2044	07/08/2025	11.30 Put	Bond Future	3538.4900	3.5385	3780.0500	3.7801	6.827	0.0000	0.0000
2025/05/19	2044	07/08/2025	11.30 Call	Bond Future	525.8100	0.5258	430.9500	0.4310	18.041	0.0000	0.0000
2025/05/19	2044	07/08/2025	10.63 Put	Bond Future	7573.7500	7.5738	7899.9900	7.9000	4.308	0.0000	0.0000
2025/05/19	2044	07/08/2025	10.63 Call	Bond Future	31.9900	0.0320	21.8100	0.0218	31.822	0.0000	0.0000
2025/05/19	2044	07/08/2025		Bond Future	11.7800	77.6628	11.8355	77.3264	0.471	0.0000	0.0000
2025/05/19	2044	07/08/2025	13.34 Call	Bond Future	8706.3600	8.7064	8375.0500	8.3751	3.805	0.0000	0.0000
2025/05/19	2044	07/08/2025	13.34 Put	Bond Future	81.5600	0.0816	86.6700	0.0867	6.265	0.0000	0.0000
2025/05/19	2044	06/11/2025		Bond Future	11.9024	79.1545	11.9599	78.8117	0.483	0.0000	0.0000
2025/05/19	2044	06/11/2025	11.88 Call	Bond Future	2354.4100	2.3544	2163.8300	2.1638	8.095	0.0000	0.0000
2025/05/19	2044	06/11/2025	11.88 Put	Bond Future	2488.6500	2.4887	2640.8400	2.6408	6.115	0.0000	0.0000
2025/05/19	2044	06/11/2025	12.20 Call	Bond Future	3468.7900	3.4688	3237.0300	3.2370	6.681	0.0000	0.0000
2025/05/19	2044	06/11/2025	12.20 Put	Bond Future	1721.4600	1.7215	1832.4700	1.8325	6.449	0.0000	0.0000
2025/05/19	2044	06/11/2025	12.25 Call	Bond Future	3658.0300	3.6580	3420.5800	3.4206	6.491	0.0000	0.0000
2025/05/19	2044	06/11/2025	12.25 Put	Bond Future	1623.4400	1.6234	1728.7600	1.7288	6.487	0.0000	0.0000
2025/05/19	2044	06/11/2025	12.00 Call	Bond Future	2750.7400	2.7507	2543.8200	2.5438	7.522	0.0000	0.0000
2025/05/19	2044	06/11/2025	12.00 Put	Bond Future	2170.5500	2.1706	2306.4000	2.3064	6.259	0.0000	0.0000
2025/05/19	2044	05/02/2026		Bond Future	12.0378	76.2647	12.0975	75.9157	0.496	0.0000	0.0000
2025/05/19	2044	05/02/2026	11.56 Call	Bond Future	1743.2800	1.7433	1603.1500	1.6032	8.038	0.0000	0.0000
2025/05/19	2044	05/02/2026	11.56 Put	Bond Future	4631.2700	4.6313	4840.1300	4.8401	4.510	0.0000	0.0000
2025/05/19	2044	07/05/2026		Bond Future	12.1857	77.6807	12.2477	77.3255	0.509	0.0000	0.0000
2025/05/19	2044	07/05/2026	11.80 Call	Bond Future	2458.4200	2.4584	2298.5500	2.2986	6.503	0.0000	0.0000
2025/05/19	2044	07/05/2026	11.80 Put	Bond Future	4729.4700	4.7295	4924.8500	4.9249	4.131	0.0000	0.0000
2025/05/19	2044	06/08/2026		Bond Future	12.3512	74.7145	12.4158	74.3532	0.523	0.0000	0.0000
2025/05/19	2044	06/08/2026	12.42 Call	Bond Future	4257.7300	4.2577	4050.7100	4.0507	4.862	0.0000	0.0000
2025/05/19	2044	06/08/2026	12.42 Put	Bond Future	3872.7600	3.8728	4027.1300	4.0271	3.986	0.0000	0.0000
2025/05/19	2046	07/08/2025		Bond Future	120.4224	120.4224	120.4484	120.4484	0.022	0.0000	0.0000
2025/05/19	2046	07/08/2025	118.69 Call	Bond Future	1732.3800	1.7324	1758.3700	1.7584	1.500	0.0000	0.0000
2025/05/19	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	2046	06/11/2025		Bond Future	120.5025	120.5025	120.5296	120.5296	0.022	0.0000	0.0000
2025/05/19	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	2046	06/11/2025	125.41 Put	Bond Future	4907.5100	4.9075	4880.4200	4.8804	0.552	0.0000	0.0000
2025/05/19	2046	05/02/2026		Bond Future	122.8062	122.8062	122.8342	122.8342	0.023	0.0000	0.0000
2025/05/19	2046	05/02/2026	121.65 Call	Bond Future	1156.1600	1.1562	1184.1500	1.1842	2.421	0.0000	0.0000
2025/05/19	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	2046	07/05/2026		Bond Future	122.8143	122.8143	122.8437	122.8437	0.024	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
2025/05/19	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/19	2046	07/05/2026	124.95 Put	Bond Future	2135.7500	2.1358	2106.2600	2.1063	1.381	0.0000
2025/05/19	2046	06/08/2026		Bond Future	125.0908	125.0908	125.1214	125.1214	0.024	0.0000
2025/05/19	2046	06/08/2026	122.38 Call	Bond Future	2710.8200	2.7108	2741.4300	2.7414	1.129	0.0000
2025/05/19	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/19	2050	07/08/2025		Bond Future	119.0158	119.0158	118.8443	118.8443	0.144	0.0000
2025/05/19	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/19	2050	07/08/2025	119.89 Put	Bond Future	874.2200	0.8742	1045.6800	1.0457	19.613	0.0000
2025/05/19	2050	06/11/2025		Bond Future	121.3310	121.3310	121.1564	121.1564	0.144	0.0000
2025/05/19	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/19	2050	06/11/2025	124.42 Put	Bond Future	3089.0300	3.0890	3263.5700	3.2636	5.650	0.0000
2025/05/19	2050	05/02/2026		Bond Future	121.2294	121.2294	121.0523	121.0523	0.146	0.0000
2025/05/19	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/19	2050	05/02/2026	122.82 Put	Bond Future	1590.5700	1.5906	1767.7200	1.7677	11.138	0.0000
2025/05/19	2050	07/05/2026		Bond Future	123.5128	123.5128	123.3326	123.3326	0.146	0.0000
2025/05/19	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/19	2050	07/05/2026	124.07 Put	Bond Future	557.2400	0.5572	737.4000	0.7374	32.331	0.0000
2025/05/19	2050	06/08/2026		Bond Future	123.3381	123.3381	123.1561	123.1561	0.148	0.0000
2025/05/19	2050	06/08/2026	123.27 Call	Bond Future	68.0900	0.0681	0.0000	0.0000	(100.000)	0.0000
2025/05/19	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	113.9200	0.1139	100.000	0.0000
2025/05/19	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/19	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/19	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/19	AL37	08/05/2025		Index Future	1107.8320	1107.8320	1107.8320	1107.8320	0.000	0.0000
2025/05/19	AL37	07/08/2025		Index Future	1131.8160	1131.8160	1130.7810	1130.7810	0.091	0.0000
2025/05/19	AL37	06/11/2025		Index Future	1153.5630	1153.5630	1152.5140	1152.5140	0.091	0.0000
2025/05/19	AL37	05/02/2026		Index Future	1175.3580	1175.3580	1174.2990	1174.2990	0.090	0.0000
2025/05/19	AL37	07/05/2026		Index Future	1197.2530	1197.2530	1196.1860	1196.1860	0.089	0.0000
2025/05/19	AL37	06/08/2026		Index Future	1218.9870	1218.9870	1217.9130	1217.9130	0.088	0.0000
2025/05/19	AL7T	08/05/2025		Index Future	1305.4120	1305.4120	1305.4120	1305.4120	0.000	0.0000
2025/05/19	AL7T	07/08/2025		Index Future	1344.8190	1344.8190	1340.9560	1340.9560	0.287	0.0000
2025/05/19	AL7T	06/11/2025		Index Future	1370.6580	1370.6580	1366.7280	1366.7280	0.287	0.0000
2025/05/19	AL7T	05/02/2026		Index Future	1396.5550	1396.5550	1392.5630	1392.5630	0.286	0.0000
2025/05/19	AL7T	07/05/2026		Index Future	1422.5700	1422.5700	1418.5170	1418.5170	0.285	0.0000
2025/05/19	AL7T	06/08/2026		Index Future	1448.3950	1448.3950	1444.2830	1444.2830	0.284	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	
2025/05/19	ALBI	08/05/2025		Index Future	1117.9880	1117.9880	1117.9880	1117.9880	0.000	0.0000	0.0000
2025/05/19	ALBI	07/08/2025		Index Future	1149.8940	1149.8940	1147.2450	1147.2450	0.230	0.0000	0.0000
2025/05/19	ALBI	06/11/2025		Index Future	1171.9880	1171.9880	1169.2940	1169.2940	0.230	0.0000	0.0000
2025/05/19	ALBI	05/02/2026		Index Future	1194.1310	1194.1310	1191.3970	1191.3970	0.229	0.0000	0.0000
2025/05/19	ALBI	07/05/2026		Index Future	1216.3760	1216.3760	1213.6020	1213.6020	0.228	0.0000	0.0000
2025/05/19	ALBI	06/08/2026		Index Future	1238.4570	1238.4570	1235.6450	1235.6450	0.227	0.0000	0.0000
2025/05/19	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/05/19	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	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	
2025/05/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/19	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/19	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/19	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/19	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/19	ES33	07/08/2025		Bond Future	11.3139	83.1662	11.3592	82.9621	0.400	0.0000	0.0000
2025/05/19	ES33	07/08/2025	13.56 Call	Bond Future	9361.6000	9.3616	9157.5200	9.1575	2.180	0.0000	0.0000
2025/05/19	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	ES33	06/11/2025		Bond Future	11.4680	80.9881	11.5154	80.7802	0.413	0.0000	0.0000
2025/05/19	ES33	06/11/2025	12.01 Call	Bond Future	2337.8900	2.3379	2130.0100	2.1300	8.892	0.0000	0.0000
2025/05/19	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	ES33	05/02/2026		Bond Future	11.6437	82.5356	11.6933	82.3240	0.426	0.0000	0.0000
2025/05/19	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	ES33	05/02/2026	11.49 Put	Bond Future	659.8500	0.6599	871.4500	0.8715	32.068	0.0000	0.0000
2025/05/19	ES33	07/05/2026		Bond Future	11.8310	80.2928	11.8831	80.0775	0.440	0.0000	0.0000
2025/05/19	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	ES33	07/05/2026	11.69 Put	Bond Future	587.7000	0.5877	803.0200	0.8030	36.638	0.0000	0.0000
2025/05/19	ES33	06/08/2026		Bond Future	12.0426	81.7777	12.0972	81.5587	0.453	0.0000	0.0000
2025/05/19	ES33	06/08/2026	12.02 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	ES33	06/08/2026	12.02 Put	Bond Future	90.9400	0.0909	309.9000	0.3099	240.774	0.0000	0.0000
2025/05/19	ES42	07/08/2025		Bond Future	11.9708	77.6666	12.0263	77.3495	0.463	0.0000	0.0000
2025/05/19	ES42	07/08/2025	13.79 Call	Bond Future	9394.4600	9.3945	9077.3100	9.0773	3.376	0.0000	0.0000
2025/05/19	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	ES42	06/11/2025		Bond Future	12.1050	74.9120	12.1626	74.5889	0.476	0.0000	0.0000
2025/05/19	ES42	06/11/2025	12.39 Call	Bond Future	1578.1100	1.5781	1254.9800	1.2550	20.476	0.0000	0.0000
2025/05/19	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	ES42	05/02/2026		Bond Future	12.2492	76.3426	12.3090	76.0135	0.488	0.0000	0.0000
2025/05/19	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	ES42	05/02/2026	11.85 Put	Bond Future	2257.1600	2.2572	2586.2300	2.5862	14.579	0.0000	0.0000
2025/05/19	ES42	07/05/2026		Bond Future	12.4061	73.5138	12.4682	73.1788	0.501	0.0000	0.0000
2025/05/19	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/05/19	ES42	07/05/2026	12.20 Put	Bond Future	1127.6000	1.1276	1462.6200	1.4626	29.711	0.0000	0.0000
2025/05/19	ES42	06/08/2026		Bond Future	12.5748	74.8706	12.6395	74.5297	0.514	0.0000	0.0000
2025/05/19	ES42	06/08/2026	12.65 Call	Bond Future	396.2600	0.3963	55.3300	0.0553	86.037	0.0000	0.0000
2025/05/19	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	GOVI	08/05/2025		GOVI	1101.8720	1101.8720	1101.8720	1101.8720	0.000	0.0000	0.0000
2025/05/19	GOVI	07/08/2025		GOVI	1132.8420	1132.8420	1130.3480	1130.3480	0.220	0.0000	0.0000
2025/05/19	GOVI	07/08/2025	1,011. Call 00	GOVI	1218420.0000	121.8420	1193480.0000	119.3480	2.047	0.0000	0.0000
2025/05/19	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	GOVI	06/11/2025		GOVI	1154.6090	1154.6090	1152.0730	1152.0730	0.220	0.0000	0.0000
2025/05/19	GOVI	06/11/2025	1,112. Call 00	GOVI	426090.0000	42.6090	400730.0000	40.0730	5.952	0.0000	0.0000
2025/05/19	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	GOVI	05/02/2026		GOVI	1176.4240	1176.4240	1173.8500	1173.8500	0.219	0.0000	0.0000
2025/05/19	GOVI	05/02/2026	1,150. Call 00	GOVI	264240.0000	26.4240	238500.0000	23.8500	9.741	0.0000	0.0000
2025/05/19	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	GOVI	07/05/2026		GOVI	1198.3380	1198.3380	1195.7280	1195.7280	0.218	0.0000	0.0000
2025/05/19	GOVI	07/05/2026	1,177. Call 00	GOVI	213380.0000	21.3380	187280.0000	18.7280	12.232	0.0000	0.0000
2025/05/19	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	GOVI	06/08/2026		GOVI	1220.0920	1220.0920	1217.4470	1217.4470	0.217	0.0000	0.0000
2025/05/19	GOVI	06/08/2026	1,189. Call 00	GOVI	310920.0000	31.0920	284470.0000	28.4470	8.507	0.0000	0.0000
2025/05/19	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/05/19	IGOV	08/05/2025		Index Future	374.3390	374.3390	374.3390	374.3390	0.000	0.0000	0.0000
2025/05/19	IGOV	07/08/2025		Index Future	382.2700	382.2700	382.2390	382.2390	0.008	0.0000	0.0000
2025/05/19	IGOV	06/11/2025		Index Future	389.7070	389.7070	389.6780	389.6780	0.007	0.0000	0.0000
2025/05/19	IGOV	05/02/2026		Index Future	397.1610	397.1610	397.1340	397.1340	0.007	0.0000	0.0000
2025/05/19	IGOV	07/05/2026		Index Future	404.6480	404.6480	404.6250	404.6250	0.006	0.0000	0.0000
2025/05/19	IGOV	06/08/2026		Index Future	412.0800	412.0800	412.0610	412.0610	0.005	0.0000	0.0000
2025/05/19	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/05/19	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/05/19	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/05/19	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/05/19	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	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
2025/05/19	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/05/19	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/05/19	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/05/19	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/05/19	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/05/19	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/05/19	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/05/19	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/05/19	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	0.000	0.0000	0.0000
2025/05/19	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000
2025/05/19	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/05/19	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/05/19	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	0.000	0.0000	0.0000
2025/05/19	R033	07/08/2025		Bond Future	9.8340	104.5146	9.8747	0.414	0.0000	0.0000
2025/05/19	R033	07/08/2025	10.33 Call	Bond Future	3079.7900	3.0798	2894.4900	2.8945	6.017	0.0000
2025/05/19	R033	07/08/2025	10.33 Put	Bond Future	487.8600	0.4879	518.5200	0.5185	6.285	0.0000
2025/05/19	R033	06/11/2025		Bond Future	9.9329	101.4780	9.9755	0.430	0.0000	0.0000
2025/05/19	R033	06/11/2025	10.33 Call	Bond Future	3200.4500	3.2005	3039.7200	3.0397	5.022	0.0000
2025/05/19	R033	06/11/2025	10.33 Put	Bond Future	1177.8500	1.1779	1237.0600	1.2371	5.027	0.0000
2025/05/19	R033	05/02/2026		Bond Future	10.0472	103.3933	10.0920	0.446	0.0000	0.0000
2025/05/19	R033	05/02/2026	10.49 Call	Bond Future	3749.0300	3.7490	3592.1100	3.5921	4.186	0.0000
2025/05/19	R033	05/02/2026	10.49 Put	Bond Future	1565.5500	1.5656	1632.4100	1.6324	4.271	0.0000
2025/05/19	R033	07/05/2026		Bond Future	10.1757	100.2710	10.2227	0.463	0.0000	0.0000
2025/05/19	R033	07/05/2026	10.38 Call	Bond Future	3256.5900	3.2566	3116.7800	3.1168	4.293	0.0000
2025/05/19	R033	07/05/2026	10.38 Put	Bond Future	2273.7900	2.2738	2361.5400	2.3615	3.859	0.0000
2025/05/19	R033	06/08/2026		Bond Future	10.3250	102.1027	10.3746	0.480	0.0000	0.0000
2025/05/19	R033	06/08/2026	10.25 Call	Bond Future	2752.9700	2.7530	2630.0500	2.6301	4.465	0.0000
2025/05/19	R033	06/08/2026	10.25 Put	Bond Future	3104.5300	3.1045	3213.0100	3.2130	3.494	0.0000
2025/05/19	R035	07/08/2025	10.90 Call	Bond Future	2844.2800	2.8443	2621.7500	2.6218	7.824	0.0000
2025/05/19	R035	07/08/2025	10.90 Put	Bond Future	714.5800	0.7146	772.8700	0.7729	8.157	0.0000
2025/05/19	R035	07/08/2025	11.30 Call	Bond Future	4557.4600	4.5575	4300.9800	4.3010	5.628	0.0000
2025/05/19	R035	07/08/2025	11.30 Put	Bond Future	314.1600	0.3142	338.5000	0.3385	7.748	0.0000
2025/05/19	R035	07/08/2025	10.08 Put	Bond Future	2931.3200	2.9313	3126.8800	3.1269	6.671	0.0000
2025/05/19	R035	07/08/2025	10.08 Call	Bond Future	504.8900	0.5049	419.6300	0.4196	16.887	0.0000
2025/05/19	R035	07/08/2025	10.58 Put	Bond Future	1304.3400	1.3043	1407.9800	1.4080	7.946	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
2025/05/19	R035	07/08/2025	10.58 Call	Bond Future	1692.5500	1.6926	1515.3700	1.5154	10.468	0.0000
2025/05/19	R035	07/08/2025	11.34 Call	Bond Future	4739.1200	4.7391	4480.4100	4.4804	5.459	0.0000
2025/05/19	R035	07/08/2025	11.34 Put	Bond Future	288.2400	0.2882	310.3500	0.3104	7.671	0.0000
2025/05/19	R035	07/08/2025		Bond Future	10.5098	94.2612	10.5605	93.9804	0.483	0.0000
2025/05/19	R035	07/08/2025	12.65 Call	Bond Future	10899.5000	10.8995	10618.9500	10.6190	2.574	0.0000
2025/05/19	R035	07/08/2025	12.65 Put	Bond Future	10.0700	0.0101	10.3400	0.0103	2.681	0.0000
2025/05/19	R035	06/11/2025		Bond Future	10.6229	91.5668	10.6758	91.2808	0.498	0.0000
2025/05/19	R035	06/11/2025	11.20 Call	Bond Future	4129.8100	4.1298	3910.4200	3.9104	5.312	0.0000
2025/05/19	R035	06/11/2025	11.20 Put	Bond Future	1073.9800	1.0740	1140.6400	1.1406	6.207	0.0000
2025/05/19	R035	06/11/2025	10.08 Put	Bond Future	3886.7900	3.8868	4079.0400	4.0790	4.946	0.0000
2025/05/19	R035	06/11/2025	10.08 Call	Bond Future	879.4600	0.8795	785.6600	0.7857	10.666	0.0000
2025/05/19	R035	06/11/2025	10.58 Put	Bond Future	2264.4700	2.2645	2393.6600	2.3937	5.705	0.0000
2025/05/19	R035	06/11/2025	10.58 Call	Bond Future	2031.5900	2.0316	1874.7300	1.8747	7.721	0.0000
2025/05/19	R035	06/11/2025	11.67 Call	Bond Future	6029.6900	6.0297	5780.5600	5.7806	4.132	0.0000
2025/05/19	R035	06/11/2025	11.67 Put	Bond Future	587.4000	0.5874	624.3200	0.6243	6.285	0.0000
2025/05/19	R035	06/11/2025	9.91 Put	Bond Future	4592.7500	4.5928	4805.4200	4.8054	4.631	0.0000
2025/05/19	R035	06/11/2025	9.91 Call	Bond Future	616.2500	0.6163	542.8700	0.5429	11.908	0.0000
2025/05/19	R035	06/11/2025	10.41 Put	Bond Future	2741.4000	2.7414	2891.6400	2.8916	5.480	0.0000
2025/05/19	R035	06/11/2025	10.41 Call	Bond Future	1577.7500	1.5778	1441.9400	1.4419	8.608	0.0000
2025/05/19	R035	06/11/2025	11.43 Call	Bond Future	5036.5100	5.0365	4800.7700	4.8008	4.681	0.0000
2025/05/19	R035	06/11/2025	11.43 Put	Bond Future	801.6400	0.8016	851.9500	0.8520	6.276	0.0000
2025/05/19	R035	06/11/2025	11.95 Call	Bond Future	7228.9300	7.2289	6968.1800	6.9682	3.607	0.0000
2025/05/19	R035	06/11/2025	11.95 Put	Bond Future	406.8500	0.4069	432.1500	0.4322	6.219	0.0000
2025/05/19	R035	06/11/2025	11.45 Call	Bond Future	5117.7600	5.1178	4880.7700	4.8808	4.631	0.0000
2025/05/19	R035	06/11/2025	11.45 Put	Bond Future	781.3900	0.7814	830.4500	0.8305	6.279	0.0000
2025/05/19	R035	06/11/2025	10.95 Put	Bond Future	1462.0700	1.4621	1550.7500	1.5508	6.065	0.0000
2025/05/19	R035	06/11/2025	10.95 Call	Bond Future	3211.4800	3.2115	3014.1100	3.0141	6.146	0.0000
2025/05/19	R035	06/11/2025	10.44 Put	Bond Future	2652.0300	2.6520	2798.4800	2.7985	5.522	0.0000
2025/05/19	R035	06/11/2025	10.44 Call	Bond Future	1653.5700	1.6536	1513.9700	1.5140	8.442	0.0000
2025/05/19	R035	06/11/2025	10.94 Put	Bond Future	1479.8400	1.4798	1569.4900	1.5695	6.058	0.0000
2025/05/19	R035	06/11/2025	10.94 Call	Bond Future	3176.4500	3.1765	2980.0500	2.9801	6.183	0.0000
2025/05/19	R035	06/11/2025	11.99 Call	Bond Future	7402.6800	7.4027	7140.5700	7.1406	3.541	0.0000
2025/05/19	R035	06/11/2025	11.99 Put	Bond Future	385.9800	0.3860	409.9200	0.4099	6.202	0.0000
2025/05/19	R035	05/02/2026	10.44 Put	Bond Future	3527.4600	3.5275	3686.8200	3.6868	4.518	0.0000
2025/05/19	R035	05/02/2026	10.44 Call	Bond Future	1859.0200	1.8590	1727.2600	1.7273	7.088	0.0000
2025/05/19	R035	05/02/2026	10.94 Put	Bond Future	2263.2200	2.2632	2374.9200	2.3749	4.935	0.0000
2025/05/19	R035	05/02/2026	10.94 Call	Bond Future	3249.6100	3.2496	3070.1900	3.0702	5.521	0.0000
2025/05/19	R035	05/02/2026	12.44 Call	Bond Future	8863.7700	8.8638	8600.6100	8.6006	2.969	0.0000
2025/05/19	R035	05/02/2026	12.44 Put	Bond Future	509.2700	0.5093	537.2300	0.5372	5.490	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
2025/05/19	R035	05/02/2026		Bond Future	10.7519	93.2954	10.8071	93.0043	0.514	0.0000
2025/05/19	R035	05/02/2026	10.79 Call	Bond Future	2793.8200	2.7938	2627.8500	2.6279	5.941	0.0000
2025/05/19	R035	05/02/2026	10.79 Put	Bond Future	2592.9300	2.5929	2718.0800	2.7181	4.827	0.0000
2025/05/19	R035	07/05/2026		Bond Future	10.8862	90.5250	10.9439	90.2287	0.529	0.0000
2025/05/19	R035	07/05/2026	10.86 Call	Bond Future	2964.7600	2.9648	2803.3200	2.8033	5.445	0.0000
2025/05/19	R035	07/05/2026	10.86 Put	Bond Future	3100.0900	3.1001	3234.9100	3.2349	4.349	0.0000
2025/05/19	R035	06/08/2026		Bond Future	11.0402	92.1797	11.1005	91.8784	0.546	0.0000
2025/05/19	R035	06/08/2026	11.06 Call	Bond Future	3482.1900	3.4822	3315.1100	3.3151	4.798	0.0000
2025/05/19	R035	06/08/2026	11.06 Put	Bond Future	3383.2300	3.3832	3517.5200	3.5175	3.969	0.0000
2025/05/19	R038	07/08/2025	11.24 Put	Bond Future	1449.6200	1.4496	1600.4200	1.6004	10.403	0.0000
2025/05/19	R038	07/08/2025		Bond Future	11.1489	102.1198	11.2097	101.7191	0.546	0.0000
2025/05/19	R038	07/08/2025	11.24 Call	Bond Future	2048.7500	2.0488	1798.8600	1.7989	12.197	0.0000
2025/05/19	R038	06/11/2025		Bond Future	11.2745	98.5958	11.3379	98.1877	0.562	0.0000
2025/05/19	R038	06/11/2025	11.24 Call	Bond Future	2428.2100	2.4282	2208.0100	2.2080	9.068	0.0000
2025/05/19	R038	06/11/2025	11.24 Put	Bond Future	2651.8200	2.6518	2839.7900	2.8398	7.088	0.0000
2025/05/19	R038	06/11/2025	12.33 Call	Bond Future	7184.3500	7.1844	6831.9800	6.8320	4.905	0.0000
2025/05/19	R038	06/11/2025	12.33 Put	Bond Future	695.5300	0.6955	751.3300	0.7513	8.023	0.0000
2025/05/19	R038	06/11/2025	10.98 Put	Bond Future	3557.2200	3.5572	3791.7000	3.7917	6.592	0.0000
2025/05/19	R038	06/11/2025	10.98 Call	Bond Future	1625.7000	1.6257	1452.0100	1.4520	10.684	0.0000
2025/05/19	R038	05/02/2026		Bond Future	11.4129	100.4564	11.4789	100.0408	0.578	0.0000
2025/05/19	R038	05/02/2026	11.44 Call	Bond Future	3231.2700	3.2313	2999.9200	2.9999	7.160	0.0000
2025/05/19	R038	05/02/2026	11.44 Put	Bond Future	3060.1300	3.0601	3244.4100	3.2444	6.022	0.0000
2025/05/19	R038	07/05/2026		Bond Future	11.5626	96.8378	11.6313	96.4148	0.595	0.0000
2025/05/19	R038	07/05/2026	11.40 Call	Bond Future	3209.0000	3.2090	2996.4000	2.9964	6.625	0.0000
2025/05/19	R038	07/05/2026	11.40 Put	Bond Future	4220.4500	4.2205	4430.8700	4.4309	4.986	0.0000
2025/05/19	R038	06/08/2026		Bond Future	11.7286	98.6057	11.8003	98.1753	0.611	0.0000
2025/05/19	R038	06/08/2026	11.77 Call	Bond Future	4283.6200	4.2836	4044.8700	4.0449	5.574	0.0000
2025/05/19	R038	06/08/2026	11.77 Put	Bond Future	4034.8700	4.0349	4226.4900	4.2265	4.749	0.0000
2025/05/19	R053	07/08/2025		Bond Future	11.6583	103.9509	11.7139	103.4976	0.477	0.0000
2025/05/19	R053	07/08/2025	13.17 Call	Bond Future	11248.6400	11.2486	10803.8800	10.8039	3.954	0.0000
2025/05/19	R053	07/08/2025	13.17 Put	Bond Future	131.8300	0.1318	140.3300	0.1403	6.448	0.0000
2025/05/19	R053	06/11/2025		Bond Future	11.7762	100.0838	11.8340	99.6219	0.490	0.0000
2025/05/19	R053	06/11/2025	11.76 Call	Bond Future	3320.8700	3.3209	3060.8100	3.0608	7.831	0.0000
2025/05/19	R053	06/11/2025	11.76 Put	Bond Future	3451.3400	3.4513	3653.1500	3.6532	5.847	0.0000
2025/05/19	R053	05/02/2026		Bond Future	11.9040	101.9723	11.9640	101.5021	0.504	0.0000
2025/05/19	R053	05/02/2026	11.49 Call	Bond Future	2555.3300	2.5553	2356.1800	2.3562	7.794	0.0000
2025/05/19	R053	05/02/2026	11.49 Put	Bond Future	5916.7700	5.9168	6187.8500	6.1879	4.582	0.0000
2025/05/19	R053	07/05/2026		Bond Future	12.0402	98.0046	12.1025	97.5259	0.518	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
2025/05/19	R053	07/05/2026	11.69 Call	Bond Future	3524.2700	3.5243	3301.7700	6.313	0.0000	0.0000
2025/05/19	R053	07/05/2026	11.69 Put	Bond Future	6294.8300	6.2948	6551.0300	4.070	0.0000	0.0000
2025/05/19	R053	06/08/2026		Bond Future	12.1890	99.7933	12.2539	99.3062	0.532	0.0000
2025/05/19	R053	06/08/2026	12.28 Call	Bond Future	5799.3300	5.7993	5517.9900	5.5180	4.851	0.0000
2025/05/19	R053	06/08/2026	12.28 Put	Bond Future	5117.3500	5.1174	5323.0900	5.3231	4.020	0.0000
2025/05/19	R186	07/08/2025	10.25 Call	Bond Future	2753.5400	2.7535	2754.4900	2.7545	0.035	0.0000
2025/05/19	R186	07/08/2025	10.25 Put	Bond Future	0.3200	0.0003	0.2500	0.0003	21.875	0.0000
2025/05/19	R186	07/08/2025	9.22 Put	Bond Future	8.7500	0.0088	7.8100	0.0078	10.743	0.0000
2025/05/19	R186	07/08/2025	9.22 Call	Bond Future	1469.5500	1.4696	1469.6300	1.4696	0.005	0.0000
2025/05/19	R186	07/08/2025		Bond Future	8.0777	104.5280	8.0769	104.5290	0.010	0.0000
2025/05/19	R186	07/08/2025	9.68 Call	Bond Future	2043.2900	2.0433	2043.9600	2.0440	0.033	0.0000
2025/05/19	R186	07/08/2025	9.68 Put	Bond Future	2.4200	0.0024	2.0700	0.0021	14.463	0.0000
2025/05/19	R186	06/11/2025		Bond Future	8.1439	106.5361	8.1428	106.5374	0.014	0.0000
2025/05/19	R186	06/11/2025	8.13 Call	Bond Future	292.6000	0.2926	290.6100	0.2906	0.680	0.0000
2025/05/19	R186	06/11/2025	8.13 Put	Bond Future	307.3700	0.3074	304.1500	0.3042	1.048	0.0000
2025/05/19	R186	05/02/2026		Bond Future	8.2984	103.2413	8.2964	103.2429	0.023	0.0000
2025/05/19	R186	05/02/2026	8.43 Call	Bond Future	380.0700	0.3801	379.1400	0.3791	0.245	0.0000
2025/05/19	R186	05/02/2026	8.43 Put	Bond Future	271.1700	0.2712	268.6400	0.2686	0.933	0.0000
2025/05/19	R186	07/05/2026		Bond Future	8.6386	105.1603	8.6353	105.1622	0.039	0.0000
2025/05/19	R186	07/05/2026	8.69 Call	Bond Future	310.7600	0.3108	310.5400	0.3105	0.071	0.0000
2025/05/19	R186	07/05/2026	8.69 Put	Bond Future	280.4700	0.2805	278.2700	0.2783	0.784	0.0000
2025/05/19	R186	06/08/2026		Bond Future	9.5085	101.7767	9.5016	101.7792	0.072	0.0000
2025/05/19	R186	06/08/2026	8.57 Call	Bond Future	62.6000	0.0626	62.7000	0.0627	0.160	0.0000
2025/05/19	R186	06/08/2026	8.57 Put	Bond Future	395.1800	0.3952	392.8500	0.3929	0.590	0.0000
2025/05/19	R202	07/08/2025		Bond Future	269.3166	269.3166	269.3760	269.3760	0.022	0.0000
2025/05/19	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/19	R202	07/08/2025	271.60 Put	Bond Future	2283.4200	2.2834	2223.9700	2.2240	2.604	0.0000
2025/05/19	R202	06/11/2025		Bond Future	274.5559	274.5559	274.6170	274.6170	0.022	0.0000
2025/05/19	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/19	R202	06/11/2025	275.64 Put	Bond Future	1084.1400	1.0841	1022.9600	1.0230	5.643	0.0000
2025/05/19	R202	05/02/2026		Bond Future	274.4521	274.4521	274.5163	274.5163	0.023	0.0000
2025/05/19	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/19	R202	05/02/2026	277.82 Put	Bond Future	3367.8900	3.3679	3303.7000	3.3037	1.906	0.0000
2025/05/19	R202	07/05/2026		Bond Future	279.6221	279.6221	279.6884	279.6884	0.024	0.0000
2025/05/19	R202	07/05/2026	277.55 Call	Bond Future	2072.0900	2.0721	2138.3600	2.1384	3.198	0.0000
2025/05/19	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/19	R202	06/08/2026		Bond Future	279.3578	279.3578	279.4285	279.4285	0.025	0.0000
2025/05/19	R202	06/08/2026	278.86 Call	Bond Future	497.8400	0.4978	568.4500	0.5685	14.183	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	
2025/05/19	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	
2025/05/19	R209	07/08/2025		Bond Future	10.8503	73.6581	10.8956	73.4331	0.418	0.0000	0.0000
2025/05/19	R209	07/08/2025	12.68 Call	Bond Future	8404.3600	8.4044	8179.8400	8.1798	2.671	0.0000	0.0000
2025/05/19	R209	07/08/2025	12.68 Put	Bond Future	24.4900	0.0245	25.0500	0.0251	2.287	0.0000	0.0000
2025/05/19	R209	06/11/2025		Bond Future	10.9603	71.9205	11.0074	71.6912	0.429	0.0000	0.0000
2025/05/19	R209	06/11/2025	11.27 Call	Bond Future	2879.2800	2.8793	2720.0100	2.7200	5.532	0.0000	0.0000
2025/05/19	R209	06/11/2025	11.27 Put	Bond Future	1387.9700	1.3880	1458.0600	1.4581	5.050	0.0000	0.0000
2025/05/19	R209	05/02/2026		Bond Future	11.0822	73.2781	11.1311	73.0447	0.441	0.0000	0.0000
2025/05/19	R209	05/02/2026	10.93 Call	Bond Future	2112.8300	2.1128	1991.2800	1.9913	5.753	0.0000	0.0000
2025/05/19	R209	05/02/2026	10.93 Put	Bond Future	2846.6200	2.8466	2958.4600	2.9585	3.929	0.0000	0.0000
2025/05/19	R209	07/05/2026		Bond Future	11.2143	71.4886	11.2651	71.2511	0.453	0.0000	0.0000
2025/05/19	R209	07/05/2026	11.07 Call	Bond Future	2492.8400	2.4928	2368.3500	2.3684	4.994	0.0000	0.0000
2025/05/19	R209	07/05/2026	11.07 Put	Bond Future	3174.0700	3.1741	3287.1200	3.2871	3.562	0.0000	0.0000
2025/05/19	R209	06/08/2026		Bond Future	11.3619	72.7953	11.4147	72.5536	0.465	0.0000	0.0000
2025/05/19	R209	06/08/2026	11.39 Call	Bond Future	3288.5600	3.2886	3151.4800	3.1515	4.168	0.0000	0.0000
2025/05/19	R209	06/08/2026	11.39 Put	Bond Future	3159.8000	3.1598	3264.3700	3.2644	3.309	0.0000	0.0000
2025/05/19	R210	07/08/2025		Bond Future	251.4750	251.4750	251.3195	251.3195	0.062	0.0000	0.0000
2025/05/19	R210	07/08/2025	248.44 Call	Bond Future	3034.9500	3.0350	2879.4900	2.8795	5.122	0.0000	0.0000
2025/05/19	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	R210	06/11/2025		Bond Future	252.9374	252.9374	252.7797	252.7797	0.062	0.0000	0.0000
2025/05/19	R210	06/11/2025	252.14 Call	Bond Future	797.3700	0.7974	639.7200	0.6397	19.771	0.0000	0.0000
2025/05/19	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	R210	05/02/2026		Bond Future	257.7735	257.7735	257.6136	257.6136	0.062	0.0000	0.0000
2025/05/19	R210	05/02/2026	253.10 Call	Bond Future	4673.4600	4.6735	4513.5600	4.5136	3.421	0.0000	0.0000
2025/05/19	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	R210	07/05/2026		Bond Future	259.1356	259.1356	258.9745	258.9745	0.062	0.0000	0.0000
2025/05/19	R210	07/05/2026	255.40 Call	Bond Future	3735.5500	3.7356	3574.4800	3.5745	4.312	0.0000	0.0000
2025/05/19	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	R210	06/08/2026		Bond Future	263.9416	263.9416	263.7785	263.7785	0.062	0.0000	0.0000
2025/05/19	R210	06/08/2026	259.84 Call	Bond Future	4101.5700	4.1016	3938.4800	3.9385	3.976	0.0000	0.0000
2025/05/19	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	R213	07/08/2025		Bond Future	9.3219	93.2432	9.3472	93.1420	0.272	0.0000	0.0000
2025/05/19	R213	07/08/2025	11.66 Call	Bond Future	8777.7100	8.7777	8676.3500	8.6764	1.155	0.0000	0.0000
2025/05/19	R213	07/08/2025	11.66 Put	Bond Future	1.6200	0.0016	1.4700	0.0015	9.259	0.0000	0.0000
2025/05/19	R213	06/11/2025		Bond Future	9.4128	91.4812	9.4396	91.3781	0.285	0.0000	0.0000
2025/05/19	R213	06/11/2025	10.05 Call	Bond Future	3037.6800	3.0377	2950.6900	2.9507	2.864	0.0000	0.0000
2025/05/19	R213	06/11/2025	10.05 Put	Bond Future	626.1500	0.6262	642.1700	0.6422	2.558	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
2025/05/19	R213	05/02/2026		Bond Future	9.5242	93.2085	9.5526	93.1038	0.298	0.0000
2025/05/19	R213	05/02/2026	9.89 Call	Bond Future	2561.0200	2.5610	2486.1300	2.4861	2.924	0.0000
2025/05/19	R213	05/02/2026	9.89 Put	Bond Future	1222.7700	1.2228	1252.5600	1.2526	2.436	0.0000
2025/05/19	R213	07/05/2026		Bond Future	9.6457	91.3889	9.6758	91.2825	0.312	0.0000
2025/05/19	R213	07/05/2026	9.80 Call	Bond Future	2237.4900	2.2375	2170.7400	2.1707	2.983	0.0000
2025/05/19	R213	07/05/2026	9.80 Put	Bond Future	1693.4000	1.6934	1732.9800	1.7330	2.337	0.0000
2025/05/19	R213	06/08/2026		Bond Future	9.7950	93.0609	9.8269	92.9529	0.326	0.0000
2025/05/19	R213	06/08/2026	9.69 Call	Bond Future	1927.8400	1.9278	1868.9800	1.8690	3.053	0.0000
2025/05/19	R213	06/08/2026	9.69 Put	Bond Future	2283.1300	2.2831	2332.1800	2.3322	2.148	0.0000
2025/05/19	R214	07/08/2025		Bond Future	11.3705	67.7429	11.4260	67.4519	0.489	0.0000
2025/05/19	R214	07/08/2025	12.97 Call	Bond Future	7712.7600	7.7128	7425.3700	7.4254	3.726	0.0000
2025/05/19	R214	07/08/2025	12.97 Put	Bond Future	56.9000	0.0569	60.5400	0.0605	6.397	0.0000
2025/05/19	R214	06/11/2025		Bond Future	11.4816	65.7447	11.5391	65.4482	0.501	0.0000
2025/05/19	R214	06/11/2025	11.64 Call	Bond Future	2515.7400	2.5157	2329.9000	2.3299	7.387	0.0000
2025/05/19	R214	06/11/2025	11.64 Put	Bond Future	1703.3600	1.7034	1814.0100	1.8140	6.496	0.0000
2025/05/19	R214	05/02/2026		Bond Future	11.6045	66.9858	11.6640	66.6840	0.513	0.0000
2025/05/19	R214	05/02/2026	11.26 Call	Bond Future	1734.0300	1.7340	1600.4700	1.6005	7.702	0.0000
2025/05/19	R214	05/02/2026	11.26 Put	Bond Future	3523.3300	3.5233	3691.6300	3.6916	4.777	0.0000
2025/05/19	R214	07/05/2026		Bond Future	11.7298	64.9318	11.7914	64.6245	0.525	0.0000
2025/05/19	R214	07/05/2026	11.53 Call	Bond Future	2480.7900	2.4808	2327.1900	2.3272	6.192	0.0000
2025/05/19	R214	07/05/2026	11.53 Put	Bond Future	3492.4800	3.4925	3646.1700	3.6462	4.401	0.0000
2025/05/19	R214	06/08/2026		Bond Future	11.8691	66.1186	11.9330	65.8059	0.538	0.0000
2025/05/19	R214	06/08/2026	11.97 Call	Bond Future	3682.9500	3.6830	3502.1300	3.5021	4.910	0.0000
2025/05/19	R214	06/08/2026	11.97 Put	Bond Future	3190.1700	3.1902	3322.0300	3.3220	4.133	0.0000
2025/05/19	R248	07/08/2025		Bond Future	11.7447	80.3575	11.8003	80.0102	0.473	0.0000
2025/05/19	R248	07/08/2025	13.21 Call	Bond Future	8424.4800	8.4245	8084.0800	8.0841	4.041	0.0000
2025/05/19	R248	07/08/2025	13.21 Put	Bond Future	101.0200	0.1010	107.8900	0.1079	6.801	0.0000
2025/05/19	R248	06/11/2025		Bond Future	11.8659	77.4594	11.9235	77.1056	0.486	0.0000
2025/05/19	R248	06/11/2025	11.74 Call	Bond Future	2154.2900	2.1543	1971.5700	1.9716	8.482	0.0000
2025/05/19	R248	06/11/2025	11.74 Put	Bond Future	2937.1200	2.9371	3108.1800	3.1082	5.824	0.0000
2025/05/19	R248	05/02/2026		Bond Future	11.9995	78.9215	12.0594	78.5613	0.499	0.0000
2025/05/19	R248	05/02/2026	11.46 Call	Bond Future	1616.6700	1.6167	1480.9000	1.4809	8.398	0.0000
2025/05/19	R248	05/02/2026	11.46 Put	Bond Future	5002.6600	5.0027	5227.1300	5.2271	4.487	0.0000
2025/05/19	R248	07/05/2026		Bond Future	12.1353	75.9468	12.1974	75.5801	0.512	0.0000
2025/05/19	R248	07/05/2026	11.72 Call	Bond Future	2493.6200	2.4936	2330.6900	2.3307	6.534	0.0000
2025/05/19	R248	07/05/2026	11.72 Put	Bond Future	5027.1300	5.0271	5230.9000	5.2309	4.053	0.0000
2025/05/19	R248	06/08/2026		Bond Future	12.2859	77.3341	12.3505	76.9610	0.526	0.0000
2025/05/19	R248	06/08/2026	12.37 Call	Bond Future	4388.9400	4.3889	4174.2200	4.1742	4.892	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
2025/05/19	R248	06/08/2026	12.37 Put	Bond Future	3904.0300	3.9040	4062.4500	4.0625	4.058	0.0000	0.0000
2025/05/19	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/19	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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